

# ON THE MOTION OF VORTEX SHEETS WITH SURFACE TENSION IN THE 3D EULER EQUATIONS WITH VORTICITY

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## 1. INTRODUCTION

The motion of vortex sheets with surface tension has been analyzed in the setting of irrotational flows by Ambrose [1] and Ambrose & Masmoudi [2] in 2D, and by Ambrose & Masmoudi [3] in 3D. With irrotationality, the nonlinear Euler equations reduce to the Laplace equation for the pressure function in the bulk, and the motion of the vortex sheet is decoupled from that of the fluid, thus allowing boundary integral methods to be employed. In a general flow with vorticity, the full two-phase Euler equations must be analyzed; in this situation, the vortex sheet is a surface of discontinuity representing the material interface between two incompressible inviscid fluids with densities  $\rho^+$  and  $\rho^-$ , respectively. The tangential velocity of the fluid suffers a jump discontinuity along the material interface, leading to the well-known Kelvin-Helmholtz or Rayleigh-Taylor instabilities when surface tension is neglected. The velocity of the vortex sheet is the normal component of the fluid velocity, whose continuity across the material interface  $\Gamma(t)$  is enforced. In addition to incompressibility, the continuity of the normal component of velocity across  $\Gamma(t)$  is a fundamental difference between multi-D shock wave evolution, wherein the velocity of the surface of discontinuity is determined by the generalized Rankine-Hugoniot condition. Nevertheless, the problems are mathematically very similar, and we refer the reader to the book of Majda [6] for the analysis of multi-D shocks.

In the incompressible, *rotational* flow-setting, very little analysis has been made of the two-phase Euler equations. With surface tension present, Shatah and Zeng [7] have obtained formal a priori estimates for smooth enough solutions, but the question of existence of smooth solutions remains open. In this paper, following the methodology of Coutand & Shkoller [4], we prove well-posedness for short-time for this problem.

Let  $\Omega^+$  and  $\Omega^-$  denote two open bounded subsets of  $\mathbb{R}^3$  such that  $\Omega = \Omega^+ \cup \Omega^-$  denotes the total volume occupied by the two fluids, and  $\Gamma = \overline{\Omega^+} \cap \overline{\Omega^-}$  denotes the material interface. We assume that it is the region  $\overline{\Omega^-}$  that intersects  $\partial\Omega$ .

Let  $\eta$  denote the Lagrangian flow map, satisfying

$$\begin{aligned}\eta_t(x, t) &= u(\eta(x, t), t) & \forall x \in \Omega, t > 0, \\ \eta(x, 0) &= x.\end{aligned}$$

Let  $\Omega^+(t)$ ,  $\Omega^-(t)$  and  $\Gamma(t)$  denote  $\eta(t)(\Omega^+)$ ,  $\eta(t)(\Omega^-)$  and  $\eta(t)(\Gamma)$ , respectively, and let  $u^\pm$  and  $p^\pm$  denote the velocity field and pressure function, respectively, in  $\Omega^\pm(t)$ .

The incompressible Euler equations for the motion of two fluids can be written as

$$\rho^\pm(u_t^\pm + \nabla_{u^\pm} u^\pm) + \nabla p^\pm = 0 \quad \text{in } \Omega^\pm(t), \quad (1.1a)$$

$$\operatorname{div} u^\pm = 0 \quad \text{in } \Omega^\pm(t), \quad (1.1b)$$

$$[p]_\pm = \sigma H \quad \text{on } \Gamma(t), \quad (1.1c)$$

$$[u \cdot n]_\pm = 0 \quad \text{on } \Gamma(t), \quad (1.1d)$$

$$u^- \cdot n = 0 \quad \text{on } \partial\Omega, \quad (1.1e)$$

$$u(0) = u_0 \quad \text{on } \{t = 0\} \times \Omega, \quad (1.1f)$$

where the material interface  $\Gamma(t)$  moves with speed  $u(t)^+ \cdot n(t)$ ,  $\rho^+$  and  $\rho^-$  are the densities of the two fluids occupying  $\Omega^+(t)$  and  $\Omega^-(t)$ , respectively,  $H(t)$  is twice the mean curvature of  $\Gamma(t)$ ,  $\sigma > 0$  is the surface tension parameter, and  $n(t)$  denotes the outward-pointing unit normal on  $\partial\Omega^+(t)$ .

**THEOREM 1.1 (Main result).** *Suppose that  $\sigma > 0$ ,  $\Gamma$  is of class  $H^4$ ,  $\partial\Omega$  is of class  $H^3$ , and  $u_0^\pm \in H^3(\Omega^\pm)$ . Then, there exists  $T > 0$ , and a solution  $(u^\pm(t), p^\pm(t), \Omega^\pm(t))$  of (1.1) with  $u^\pm \in L^\infty(0, T; H^3(\Omega^\pm(t)))$ ,  $p^\pm \in L^\infty(0, T; H^{2.5}(\Omega^\pm(t)))$ , and  $\Gamma(t) \in H^4$ . The solution is unique if  $u_0^\pm \in H^{4.5}(\Omega^\pm)$  and  $\Gamma \in H^{5.5}$ .*

The paper is organized as follows. In Section 2, we establish the notation to be used throughout the paper. In Section 3 we establish low-regularity trace theorems of the normal and tangential components of  $L^2$  vector fields with divergence and curl structure. In Section 4, we introduce a regularized version of the Euler equations (1.1); the transport velocity and the domain are regularized using the tool of horizontal convolution by layers that we introduced in [4]. Additionally, a nonlinear parabolic regularization of the surface tension operator is made in the Laplace-Young boundary condition (4.1d). Section 5 is devoted to the existence of solutions to (4.1). In Section 6, we obtain estimates for the velocity, pressure, and their time derivatives at time  $t = 0$ . Section 7 provides the pressure estimates that we need for a priori estimates. In Section 8, we establish the  $\kappa$ -independent estimates for the solutions of the  $\kappa$ -problem (4.1); this allows us to pass to the limit as the regularization parameter  $\kappa \rightarrow 0$  and prove existence of solutions to (1.1). In Section 9, we provide the optimal regularity requirements on the data. Finally, in Section 10 we prove uniqueness of solutions.

## 2. NOTATION

Let  $n := \dim(\Omega) = 2$  or  $3$ . We will use the notation  $H^s(\Omega^+)$  ( $H^s(\Omega^-)$ ) to denote either  $H^s(\Omega^+; \mathbb{R})$  ( $H^s(\Omega^-; \mathbb{R})$ ) for a scalar function or  $H^s(\Omega^+; \mathbb{R}^n)$  ( $H^s(\Omega^-; \mathbb{R}^n)$ ) for a vector valued function, and we denote the  $H^s(\Omega^\pm)$ -norm by

$$\|w\|_{s,+} = \|w\|_{H^s(\Omega^+)} \quad \text{and} \quad \|w\|_{s,-} = \|w\|_{H^s(\Omega^-)}.$$

The  $H^s(\Gamma)$ - and  $H^s(\partial\Omega)$ -norms are denoted by

$$|w|_s = \|w\|_{H^s(\Gamma)} \quad \text{and} \quad |w|_{s,\partial\Omega} = \|w\|_{H^s(\partial\Omega)}.$$

For simplicity, we also use  $\|w\|_{s,\pm}^2$  and  $|w|_{s,\pm}^2$  to denote  $\|w^+\|_{s,+}^2 + \|w^-\|_{s,-}^2$  and  $|w^+|_s^2 + |w^-|_s^2$ , respectively. That is,

$$\begin{aligned} \|w\|_{s,\pm}^2 &= \|w^+\|_{s,+}^2 + \|w^-\|_{s,-}^2, \\ |w|_{s,\pm}^2 &= |w^+|_s^2 + |w^-|_s^2. \end{aligned}$$

For  $s \geq 1.5$ ,  $\mathcal{V}_+^s(T)$  denotes the space

$$\left\{ w \in L^2(0, T; L^2(\Omega^+)) \mid w \in L^2(0, T; H^s(\Omega^+) \cap L^\infty(0, T; H^{s-1.5}(\Omega^+)) \right\}$$

with associated norm

$$\|w\|_{\mathcal{V}_+^s(T)} = \sup_{t \in [0, T]} \|w(t)\|_{H^{s-1.5}(\Omega^+)} + \int_0^T \|w^+(s)\|_{H^s(\Omega^+)}^2 ds,$$

where  $w$  can be either vector-valued or scalar-valued. The space  $\mathcal{V}_-^s(T)$  is defined slightly differently, namely

$$\mathcal{V}_-^s(T) \equiv \left\{ w \in L^2(0, T; L^2(\Omega^-)) \mid w \in L^2(0, T; H^s(\Omega^-) \cap L^\infty(0, T; H^{s-1}(\Omega^-)) \right\}$$

with norm

$$\|w\|_{\mathcal{V}_-^s(T)} = \sup_{t \in [0, T]} \|w(t)\|_{H^{s-1}(\Omega^-)} + \int_0^T \|w(s)\|_{H^s(\Omega^-)}^2 ds.$$

As in [4], the energy function is defined as

$$\begin{aligned} E_\kappa(t) &= \|\eta^+\|_{\mathbf{n}+2.5,+}^2 + \sum_{j=0}^n \|\partial_t^j v\|_{3.5-j,\pm}^2 + \|\partial_t^{n+1} v\|_{0,\pm}^2 + \|\sqrt{\kappa}\eta^+\|_{\mathbf{n}+3.5,+}^2 \\ &\quad + \sum_{j=0}^{n+1} \int_0^T \|\sqrt{\kappa}\partial_t^j v^+\|_{4.5-j,+}^2 dt. \end{aligned} \quad (2.1)$$

We use the notation  $f^\pm = g^\pm + h^+ + k^-$  to mean that

$$f^+ = g^+ + h^+, \text{ and } f^- = g^- + k^-.$$

### 3. TRACE THEOREMS

The normal trace theorem which states that the existence of the normal trace of a velocity field  $w \in L^2(\Omega)$  relies on the regularity of  $\operatorname{div} u$  (see, for example, [8]). If  $\operatorname{div} w \in H^1(\Omega)'$ , then  $w \cdot N$ , the normal trace, exists in  $H^{-0.5}(\partial\Omega)$  so that

$$\|w \cdot N\|_{H^{-0.5}(\partial\Omega)} \leq C \left[ \|w\|_{L^2(\Omega)}^2 + \|\operatorname{div} w\|_{H^1(\Omega)'}^2 \right] \quad (3.1)$$

for some constant  $C$  independent of  $w$ . In addition to the normal trace theorem, we have the following.

**THEOREM 3.1.** *Let  $w \in L^2(\Omega)$  so that  $\operatorname{curl} w \in H^1(\Omega)'$ , and let  $\tau_1, \tau_2$  be a basis of the vector field on  $\partial\Omega$ , i.e., any vector field  $u$  can be uniquely written as  $u^\alpha \tau_\alpha$ . Then*

$$\|w \cdot \tau_\alpha\|_{H^{-0.5}(\partial\Omega)} \leq C \left[ \|w\|_{L^2(\Omega)}^2 + \|\operatorname{curl} w\|_{H^1(\Omega)'}^2 \right], \quad \alpha = 1, 2 \quad (3.2)$$

for some constant  $C$  independent of  $w$ .

*Proof.* Given  $\psi \in H^{0.5}(\partial\Omega)$ , let  $\phi_\alpha \in H^1(\Omega)$  be defined by

$$\begin{aligned} \Delta \phi_\alpha &= 0 && \text{in } \Omega, \\ \phi_\alpha &= (N \times \tau_\alpha) \psi && \text{on } \partial\Omega. \end{aligned}$$

Then

$$\int_{\partial\Omega} (w \cdot \tau_\alpha) \psi dS = \int_{\Omega} \operatorname{curl} w \cdot \phi_\alpha dx - \int_{\Omega} \operatorname{curl} \phi_\alpha \cdot w dx$$

and hence

$$\begin{aligned} \left| \int_{\partial\Omega} (w \cdot \tau_\alpha) \psi dS \right| &\leq C \left[ \|w\|_{L^2(\Omega)}^2 + \|\operatorname{curl} w\|_{H^1(\Omega)'} \right] \|\phi_\alpha\|_{H^1(\Omega)} \\ &\leq C \left[ \|w\|_{L^2(\Omega)}^2 + \|\operatorname{curl} w\|_{H^1(\Omega)'} \right] \|\psi\|_{H^{0.5}(\partial\Omega)} \end{aligned}$$

which implies the desired inequality.  $\square$

Combining (3.1) and (3.2), we have the following:

$$\|w\|_{H^{-0.5}(\partial\Omega)} \leq C \left[ \|w\|_{L^2(\Omega)} + \|\operatorname{div} w\|_{H^1(\Omega)'} + \|\operatorname{curl} w\|_{H^1(\Omega)'} \right] \quad (3.3)$$

for some constant  $C$  independent of  $w$ .

#### 4. THE REGULARIZED $\kappa$ -PROBLEM

Let  $\Omega'$  be an open subset of  $\Omega$  so that  $\Omega^+ \subset\subset \Omega' \subset\subset \Omega$ . In the following discussion, we will use  $M^+ : H^{5.5}(\Omega^+) \rightarrow H^{5.5}(\Omega)$  to denote a fixed bounded extension operator (from the plus region to the whole region) so that  $M^+v = 0$  in  $\Omega'^c$  for all  $v \in H^{5.5}(\Omega^+)$ .

Let  $v^+$  be the Lagrangian velocity in the plus region  $\Omega^+$ , and  $v_e = M^+v^+$  with  $v_\kappa$  defined as the horizontal convolution by layers of  $v_e$ . Let  $\eta_\kappa = \operatorname{Id} + \int_0^t v_\kappa(s) ds$  be the Lagrangian coordinate (or flow map) of  $v_\kappa$ , and the Jacobian  $\mathcal{J}_\kappa$ , the cofactor matrices  $a_\kappa$  and the normal  $n_\kappa$  are defined accordingly.

The smoothed  $\kappa$ -problems is then defined as

$$\eta_e = \operatorname{Id} + \int_0^t v_e(s) ds \quad \text{in } [0, T] \times \Omega^\pm, \quad (4.1a)$$

$$\rho^\pm \mathcal{J}_\kappa v_t^{\pm i} + (a_\kappa)_j^\ell (v^{-j} - v_e^{-j}) v_{,\ell}^{\pm i} + (a_\kappa)_i^j q_{,j}^\pm = 0 \quad \text{in } [0, T] \times \Omega^\pm, \quad (4.1b)$$

$$(a_\kappa)_i^j v_{,j}^{\pm i} = 0 \quad \text{in } [0, T] \times \Omega^\pm, \quad (4.1c)$$

$$q^+ - q^- = -\sigma \Delta_g(\eta_e) \cdot n_\kappa - \kappa \Delta_0(v^+ \cdot n_\kappa) \quad \text{on } [0, T] \times \Gamma, \quad (4.1d)$$

$$v^+ \cdot n_\kappa = v^- \cdot n_\kappa \quad \text{on } [0, T] \times \Gamma, \quad (4.1e)$$

$$v^- \cdot n_\kappa = 0 \quad \text{on } [0, T] \times \partial\Omega, \quad (4.1f)$$

$$v^\pm(0) = u_0^\pm \quad \text{in } \{t = 0\} \times \Omega^\pm, \quad (4.1g)$$

where  $g_\kappa = \eta_{\kappa,1} \cdot \eta_{\kappa,2}$  is the induced metric on  $\Gamma$ . Note that since  $M^+$  extends  $v^+$  continuously to the whole domain  $\Omega$ ,  $\eta_\kappa^+ = \eta_\kappa^-$  and  $\eta_e^+ = \eta_e^-$  on  $\Gamma$ .

REMARK 1. Since  $M^+v = 0$  in  $\Omega'^c$  for all  $v \in H^{5.5}(\Omega)$ ,  $\bar{a}_\kappa = \operatorname{Id}$  and  $n_\kappa = N$  on  $\partial\Omega$ . Therefore, the boundary condition (4.1f) can also be written as  $v^- \cdot N = 0$  where  $N$  denote the outward pointing unit normal of  $\Omega^-$  on  $\partial\Omega$ .

#### 5. EXISTENCE OF SOLUTIONS FOR THE REGULARIZED $\kappa$ -PROBLEM

**5.1. The iteration between the solution in  $\Omega^+$  and  $\Omega^-$ .** Let  $(\bar{v}^+, \bar{v}^- \bar{q}) \in \mathcal{V}_+^{5.5}(T) \times \mathcal{V}_-^{4.5}(T) \times \mathcal{V}_-^{3.5}(T)/\mathbb{R}$  be given, and let  $\bar{v}_\kappa^+$  be the horizontal convolution by layers of  $\bar{v}^+$ . Define  $\bar{v}_e = M^+\bar{v}_\kappa^+$ , the extension of  $\bar{v}_\kappa^+$ , with the associated Lagrangian map  $\bar{\eta}_\kappa = \operatorname{Id} + \int_0^t \bar{v}_e(s) ds$  and cofactor matrix  $\bar{a}_\kappa = \bar{\mathcal{J}}_\kappa(\nabla \bar{\eta}_\kappa)^{-1}$  where  $\bar{\mathcal{J}}_\kappa = \det(\nabla \bar{\eta}_\kappa)$  is the Jacobian. The normal vector  $\bar{n}_\kappa$  is then defined by

$$\bar{n}_\kappa^i = \bar{g}^{-\frac{1}{2}} \varepsilon_{ijk} \bar{\eta}_{\kappa,1}^j \bar{\eta}_{\kappa,2}^k = \bar{g}^{-\frac{1}{2}} (\bar{a}_\kappa)_i^j N_j.$$

The process of finding solutions to (4.1) consists of finding solutions to the following two problems. First, in the plus region  $\Omega^+$ , we solve

$$\rho^+ \bar{\mathcal{J}}_\kappa w_t^i + (\bar{a}_\kappa)_i^j r_{,j} = 0 \quad \text{in } [0, T] \times \Omega^+, \quad (5.1a)$$

$$(\bar{a}_\kappa)_i^j w_{,j}^i = 0 \quad \text{in } [0, T] \times \Omega^+, \quad (5.1b)$$

$$r = \bar{q} - \sigma L_{\bar{q}}(\bar{\eta}) \cdot \bar{n}_\kappa - \kappa \Delta_{\bar{0}}(w \cdot \bar{n}_\kappa) \quad \text{on } [0, T] \times \Gamma, \quad (5.1c)$$

$$w(0) = u_0^+ \quad \text{on } \{t = 0\} \times \Omega, \quad (5.1d)$$

where  $w = u^+ \circ \bar{\eta}_\kappa$ ,  $r = p^+ \circ \bar{\eta}_\kappa$ ,  $\bar{\eta} = \text{Id} + \int_0^t \bar{v}(s) ds$  and  $\Delta_{\bar{0}} = \bar{g}^{-\frac{1}{2}} \partial_\alpha [\sqrt{g_0} g_0^{\alpha\beta} \partial_\beta]$ . Once the solution  $(w, r)$  to (5.1) is obtained, then in the minus region  $\Omega^-$ , we solve

$$\rho^- \left[ \bar{\mathcal{J}}_\kappa v_t^i + (\bar{a}_\kappa)_j^\ell (\bar{v}^- - \bar{v}_e^-) v_{,\ell}^i \right] + (\bar{a}_\kappa)_i^j q_{,j} = 0 \quad \text{in } [0, T] \times \Omega^-, \quad (5.2a)$$

$$(\bar{a}_\kappa)_i^j v_{,j}^i = 0 \quad \text{in } [0, T] \times \Omega^-, \quad (5.2b)$$

$$v \cdot \bar{n}_\kappa = w \cdot \bar{n}_\kappa \quad \text{on } [0, T] \times \Gamma, \quad (5.2c)$$

$$v \cdot \bar{n}_\kappa = 0 \quad \text{on } [0, T] \times \partial\Omega, \quad (5.2d)$$

$$v(0) = u_0^- \quad \text{on } \{t = 0\} \times \Omega, \quad (5.2e)$$

where  $v = u^- \circ \bar{\eta}_\kappa$ ,  $q = p^- \circ \bar{\eta}_\kappa$ .

This process introduces the map  $\Phi : (\bar{v}^+, \bar{v}^-, \bar{q}) \mapsto (w, v, q)$ , and the fixed-points of  $\Phi$  provides solutions to problem (4.1).

**5.2. Estimates for the solution in  $\Omega^+$ .** The only difference between (5.1) and the one phase problem studied in [4] is the presence of the term  $\bar{q}$  in the boundary condition (5.1c). We note that if  $\bar{q}$  is smooth, then by exactly the same argument as in [4], the solution to (5.1) will be also be smooth, depending on the regularity of the initial velocity  $u_0^+$ . Therefore, for  $\bar{q}$  given in  $L^2(0, T; H^{3.5}(\Omega^-)/\mathbb{R})$ , we replace (5.1c) by

$$r = \bar{q}_\epsilon - \sigma L_{\bar{q}}(\bar{\eta}) \cdot \bar{n}_\kappa - \kappa \Delta_{\bar{0}}(w \cdot \bar{n}_\kappa) \quad \text{on } \Gamma, \quad (5.3)$$

where  $\bar{q}_\epsilon$  denotes the horizontal convolution by layers of  $\bar{q}$ . The solution  $w^\epsilon$  and  $r^\epsilon$  to (5.1a), (5.1b), (5.3) and (5.1d) are smooth functions satisfying

$$\|w^\epsilon\|_{0,+}^2 + \int_0^t \left[ \|r^\epsilon\|_{3.5,+}^2 + \kappa |w^\epsilon \cdot \bar{n}_\kappa|_{5,\pm}^2 \right] ds \leq N(u_0) + C(\kappa, \bar{v}^+, \bar{q}) \sqrt{t}, \quad (5.4)$$

where  $C(\kappa, \bar{v}^+, \bar{q})$  denotes a constant depending on  $\kappa$ ,  $\|\bar{v}^+\|_{Y_+^{5.5}(T)}$ ,  $\|\bar{q}\|_{Y^{3.5}(T)}$ . Note that although this constant depends on  $\rho^+$  as well, we omit this dependence in the estimate since it is a constant.

The divergence and curl estimates as in [4] can also be carried on so that

$$\|\text{curl } w^\epsilon\|_{4.5,+}^2 + \|\text{div } w^\epsilon\|_{4.5,+}^2 \leq N(u_0) + C(\kappa, \bar{v}^+) \int_0^t \|w^\epsilon\|_{5.5,+}^2 ds \quad (5.5)$$

for some constant  $C(\kappa, \bar{v}^+)$  independent of the smooth parameter  $\epsilon$ . Estimates (5.5) and (5.4) imply that

$$\int_0^t \|w^\epsilon(s)\|_{5.5,+}^2 ds \leq \frac{t}{\kappa} N(u_0) + C(\kappa, \bar{v}^+) \int_0^t \int_0^s \|w^\epsilon(s')\|_{5.5,+}^2 ds' ds$$

and the Gronwall inequality implies that

$$\int_0^t \|w^\epsilon(s)\|_{5.5,+}^2 ds \leq C(\kappa, u_0^+, \bar{v}^+, \bar{q}) \sqrt{t}. \quad (5.6)$$

By studying the elliptic problem for  $r^\epsilon$  with the Dirichlet boundary condition (5.3), we find that

$$\int_0^t \|r^\epsilon(s)\|_{3.5,+}^2 ds \leq C(\kappa, u_0^+, \bar{v}^+, \bar{q})\sqrt{t}. \quad (5.7)$$

(5.7) implies that  $w_t^\epsilon \in L^2(0, T; H^{2.5}(\Omega^+))$  and by interpolations,

$$\sup_{t \in [0, T]} \|w_t^\epsilon\|_{4,+}^2 \leq \|u_0^+\|_{4,+}^2 + C(\kappa, u_0^+, \bar{v}^+, \bar{q})\sqrt{T}. \quad (5.8)$$

(5.8) further implies that

$$\|r^\epsilon\|_{2,+}^2 \leq N(u_0) + C(\kappa, \delta, u_0^+, \bar{v}^+, \bar{q})\sqrt{t} + \delta\|\bar{q}\|_{2,-}^2. \quad (5.9)$$

It also follows from (5.1a) that  $\|w_t^\epsilon\|_{\mathcal{V}_+^{2.5}(T)}^2$  shares the same bound as  $\|r^\epsilon\|_{\mathcal{V}_-^{3.5}(T)}^2$ , i.e.,

$$\|w_t^\epsilon\|_{\mathcal{V}_+^{2.5}(T)}^2 \leq N(u_0) + C(\kappa, \delta, u_0^+, \bar{v}^+, \bar{q})\sqrt{t} + \delta\|\bar{q}\|_{2,-}^2. \quad (5.10)$$

These  $\epsilon$  independent estimates enable us to pass  $\epsilon \rightarrow 0$  and obtained solution  $(w, r)$  to problem (5.1) with estimate

$$\|w\|_{\mathcal{V}_+^{5.5}(T)}^2 + \|w_t\|_{\mathcal{V}_+^{2.5}(T)}^2 + \|r\|_{\mathcal{V}_+^{3.5}(T)}^2 \leq N(u_0) + C_{\kappa, \delta}\sqrt{T} + \delta\|\bar{q}\|_{2,-}^2, \quad (5.11)$$

where  $C_{\kappa, \delta}$  is the short hand notation for  $C(\kappa, \delta, u_0^+, \bar{v}^+, \bar{q})$ .

**5.3. Estimates for the solution in  $\Omega^-$ .** We will set up a iterative scheme in order to show the existence of a solution to problem (5.2). Let  $\bar{A}_j^i = \bar{\mathcal{J}}_\kappa^{-1}(\bar{a}_\kappa)_j^i$ . For a given  $\bar{w} \in \mathcal{V}_-^{4.5}(T)$  with  $\bar{w}_t \in \mathcal{V}_-^{2.5}(T)$ , we solve first

$$\bar{A}_i^k [\bar{A}_i^j q_{j,k}]_{,k} = -\rho^- \bar{A}_r^k \bar{v}_{\kappa, s}^r \bar{A}_i^s \bar{w}_{,k}^i - \rho^- \bar{A}_i^\ell [\bar{A}_j^\ell (\bar{v}^{-j} - \bar{v}_e^{-j}) \bar{w}_{,\ell}^i]_{,k} \quad \text{in } \Omega^-, \quad (5.12a)$$

$$\bar{A}_i^j q_{j,\ell} \bar{n}_\kappa^i = -\rho^- [w_t \cdot \bar{n}_\kappa + (w - \bar{w}) \cdot \bar{n}_{\kappa t} + \bar{A}_j^\ell (\bar{v}^{-j} - \bar{v}_e^{-j}) \bar{w}_{,\ell}^i \bar{n}_\kappa^i] \quad \text{on } \Gamma, \quad (5.12b)$$

$$\bar{A}_i^j q_{j,\ell} \bar{n}_\kappa^i = \rho^- [\bar{w} \cdot \bar{n}_{\kappa t} - \bar{A}_j^\ell (\bar{v}_\kappa^{-j} - \bar{v}_e^{-j}) \bar{w}_{,\ell}^i \bar{n}_\kappa^i] \quad \text{on } \partial\Omega. \quad (5.12c)$$

Once a solution to (5.12) is obtained, use this solution  $q$  in (5.2a) and solve the transport equation

$$\begin{aligned} \rho^- \left[ \bar{\mathcal{J}}_\kappa v_t^i + (\bar{a}_\kappa)_j^\ell (\bar{v}^{-j} - \bar{v}_e^{-j}) v_{,\ell}^i \right] + (\bar{a}_\kappa)_i^j q_{j,i} &= 0 & \text{in } \Omega^-, \\ v(0) &= u_0^- & \text{in } \Omega^-. \end{aligned}$$

Suppose we can prove that  $v$  is actually in the space we start with, then a fixed-point of the map  $\Psi : \bar{w} \mapsto v$  provides a solution to problem (5.2).

We note that in this iterative scheme  $\bar{A}$  is always fixed with estimates

$$\|\text{Id} - \bar{A}(t)\|_{4.5,-} \leq C(\bar{v}^+) \sqrt{t} \quad (5.13)$$

for some constant  $C$  depending on  $\|\bar{v}^+\|_{\mathcal{V}_+^{5.5}(T)}^2$  but independent of  $\kappa$ . Therefore, by assuming that  $T$  is small enough (so that  $C(\bar{v}^+)T$  is small), it follows from elliptic theory (see [5]) that

$$\begin{aligned} \|q\|_{3.5,-}^2 &\leq C \left[ \|\bar{w}\|_{3.5,-}^2 + \|w_t\|_{2.5,+}^2 + \|w\|_{2.5,+}^2 \right], \\ \|q\|_{2.5,-}^2 &\leq C \left[ \|\bar{w}\|_{2.5,-}^2 + \|w_t\|_{1.5,+}^2 + \|w\|_{1.5,+}^2 \right]. \end{aligned}$$

Combining these two estimates and (5.11), by interpolations we find that

$$\|q\|_{\mathcal{V}_-^{3.5}(T)}^2 \leq N(u_0) + C_{\kappa, \delta}\sqrt{T} + \delta\|\bar{q}\|_{2,-}^2 + CT \left[ \|\bar{w}\|_{\mathcal{V}_-^{4.5}(T)}^2 + \|\bar{w}_t\|_{\mathcal{V}_-^{2.5}(T)}^2 \right]. \quad (5.15)$$

For the regularity of  $v$ , we mimic the divergence and curl estimates as in [4]. In  $\Omega^-$ ,

$$(\varepsilon_{ijk} \bar{A}_j^\ell v_{,\ell}^{-k})_t + \bar{A}_r^s (\bar{v}^{-r} - \bar{v}_e^{-r}) (\varepsilon_{ijk} \bar{A}_j^\ell v_{,\ell}^{-k})_{,s} = B^i(v) \quad (5.16)$$

where

$$\begin{aligned} B^i(v) &= \varepsilon_{ijk} \left[ \bar{A}_r^\ell \bar{v}_{\kappa,s}^{-r} \bar{A}_j^s v_{,\ell}^{-k} + \bar{A}_r^s (\bar{v}^{-r} - \bar{v}_e^{-r}) \bar{A}_{j,s}^\ell v_{,\ell}^{-k} - \bar{A}_j^\ell [\bar{A}_r^s (\bar{v}^{-r} - \bar{v}_e^{-r})]_{,\ell} v_{,s}^{-k} \right] \\ &= \varepsilon_{ijk} \left[ \bar{A}_r^\ell \bar{v}_{\kappa,s}^{-r} \bar{A}_j^s v_{,\ell}^{-k} - \bar{A}_j^\ell \bar{A}_r^s (\bar{v}^{-r} - \bar{v}_e^{-r}) v_{,s}^{-k} \right], \end{aligned}$$

a function of  $\nabla v$ ,  $\nabla \bar{v}$  and  $\nabla \bar{\eta}$ , where we use the identity  $\bar{A}_r^s \bar{A}_{j,s}^\ell = \bar{A}_j^s \bar{A}_{r,s}^\ell$ . Let  $\bar{\zeta}$  be the solution to

$$\bar{\zeta}_t^i = [\bar{A}_j^i (\bar{v}^{-j} - \bar{v}_e^{-j})] \circ \bar{\zeta},$$

i.e.,  $\bar{\zeta}$  is the flow map of the velocity field  $\bar{A}^T(\bar{v} - \bar{v}_e)$ , then

$$\varepsilon_{ijk} \bar{A}_j^\ell v_{,\ell}^{-k} = \left[ \text{curl } u_0 + \int_0^t B^i(v) \circ \bar{\zeta} ds \right] \circ \bar{\zeta}^{-1}. \quad (5.17)$$

Since

$$\left[ \int_0^t K(\bar{\zeta}(y, s), s) ds \right] \circ \bar{\zeta}^{-1}(x, t) = \int_0^t K(\bar{\zeta}(x, s - t), s) ds,$$

(5.17) implies

$$\varepsilon_{ijk} \bar{A}_j^\ell v_{,\ell}^{-k}(x, t) = (\text{curl } u_0) \circ \bar{\zeta}^{-1}(x, t) + \int_0^t B^i(v) \circ \bar{\zeta}(x, s - t) ds. \quad (5.18)$$

We use (5.18) as the fundamental equality to proceed to vorticity estimates in  $\Omega^-$ . Since  $\|\bar{\zeta}(t)\|_{4.5,-}^2 \leq M_0 + CT\|\bar{v}^-\|_{\mathcal{V}_{4.5}(T)}^2 \equiv C(\bar{v}^-)$ , (5.18) implies that

$$\|\text{curl}_{\bar{\eta}_\kappa} v\|_{3.5,-}^2 \leq C(\bar{v}^-) \left[ N(u_0) + \int_0^t \|v\|_{4.5,-}^2 ds \right]. \quad (5.19)$$

Transforming back to the domain  $\bar{\eta}_\kappa(\Omega^-)$ , we find that

$$\|\text{curl } u\|_{H^{3.5}(\bar{\eta}_\kappa(\Omega^-))}^2 \leq C(\bar{v}^-) \left[ N(u_0) + \int_0^t \|u\|_{H^{3.5}(\bar{\eta}_\kappa(\Omega^-))}^2 ds \right].$$

We remark here that the restriction of obtaining higher regularity is mainly due to the presence of  $\nabla \bar{A}$  in  $B(v)$  that comes from the transport term. Boundary conditions (5.2c) and (5.2d) imply

$$\|u \cdot N\|_{H^4(\partial \bar{\eta}_\kappa(\Omega^-))}^2 = \|u \cdot N\|_{H^4(\bar{\eta}_\kappa(\Gamma))}^2 + \|u \cdot N\|_{H^4(\bar{\eta}_\kappa(\partial \Omega))}^2 \leq C\|w\|_{4.5,+}^2.$$

These two estimates and the divergence free constraint  $\text{div } u = 0$  lead to

$$X(T) \leq C\|w\|_{\mathcal{V}_{4.5}(T)}^2 + C(\bar{v}^-) \left[ TN(u_0) + \int_0^T X(t) dt \right],$$

where  $X(T) = \int_0^T \|u\|_{H^{4.5}(\bar{\eta}_\kappa(\Omega^-))}^2 dt$ . Therefore, the Gronwall inequality implies

$$\int_0^t \|u\|_{H^{4.5}(\bar{\eta}_\kappa(\Omega^-))}^2 ds \leq [1 + C(\bar{v}^-)T]N(u_0) + C_{\kappa,\delta}\sqrt{T} + \delta\|\bar{q}\|_{2,-}^2,$$

or equivalently,

$$\int_0^T \|v\|_{4.5,-}^2 dt \leq [1 + C(\bar{v}^-)T]N(u_0) + C_{\kappa,\delta}\sqrt{T} + \delta\|\bar{q}\|_{2,-}^2.$$

For  $T$  even smaller (so that  $C(\bar{v}^-)T$  is small), it follows from (5.2a) that

$$\begin{aligned} \int_0^T \|v_t\|_{2.5,-}^2 dt &\leq C \int_0^T \left[ \|v\|_{3.5,-}^2 + \|q\|_{3.5,-}^2 \right] ds \\ &\leq N(u_0) + C_{\kappa,\delta} \sqrt{T} + \delta \|\bar{q}\|_{2,-}^2 + CT \left[ \|\bar{w}\|_{\mathcal{V}_{+}^{4.5}(T)}^2 + \|\bar{w}_t\|_{\mathcal{V}_{-}^{2.5}(T)}^2 \right]. \end{aligned}$$

Therefore,

$$\begin{aligned} &\|v\|_{\mathcal{V}_{+}^{4.5}(T)}^2 + \|v_t\|_{\mathcal{V}_{-}^{2.5}(T)}^2 + \|q\|_{\mathcal{V}_{-}^{3.5}(T)}^2 \\ &\leq N(u_0) + C_{\kappa,\delta} \sqrt{T} + \delta \|\bar{q}\|_{2,-}^2 + CT \left[ \|\bar{w}\|_{\mathcal{V}_{+}^{3.5}(T)}^2 + \|\bar{w}_t\|_{\mathcal{V}_{-}^{2.5}(T)}^2 \right]. \end{aligned} \quad (5.20)$$

In the following sections, we will always assume that the initial input  $\bar{q}$  satisfies  $\|\bar{q}\|_{\mathcal{V}_{+}^{3.5}(T)}^2 \leq N(u_0) + 1$ . We can choose a fixed but positive  $\delta < \frac{1}{2(N(u_0) + 1)}$ , and let  $L$  be the collection of those elements  $v \in L^2(0, T; H^{4.5}(\Omega^-))$  so that

$$\|v\|_{\mathcal{V}_{+}^{4.5}(T)}^2 + \|v_t\|_{\mathcal{V}_{-}^{2.5}(T)}^2 \leq N(u_0) + 1.$$

For a fixed  $\kappa > 0$ , we choose  $T$  small enough so that

$$C_{\kappa,\delta} \sqrt{T} + CT [N(u_0) + 1] \leq \frac{1}{2}.$$

Clearly the map  $\Psi$  maps from  $L$  into  $L$ . Similar to the proof in Section 5.4,  $\Psi$  can be shown to be weakly continuous in  $L^2(0, T; H^{5.5}(\Omega^-))$ . Since  $L$  is a closed convex set in  $L^2(0, T; H^{4.5}(\Omega^-))$ , by Tychonoff fixed-point theorem, there is a fixed-point  $v$  of the map  $\Psi$  which provides a solution to (5.2). Uniqueness follows from the fact that (5.2) is linear.

REMARK 2. *It follows from (5.20) that*

$$\|v\|_{\mathcal{V}_{+}^{4.5}(T)}^2 + \|v_t\|_{\mathcal{V}_{-}^{2.5}(T)}^2 + \|q\|_{\mathcal{V}_{-}^{3.5}(T)}^2 \leq N(u_0) + 1. \quad (5.21)$$

**5.4. Weak continuity of the map  $\Phi$ .** Let  $(\bar{v}_m^\pm, \bar{q}_m)$  converges weakly to  $(\bar{v}^\pm, \bar{q})$  in the space  $L^2(0, T; H^{5.5}(\Omega^\pm)) \times L^2(0, T; H^{3.5}(\Omega^-)/\mathbb{R})$ ,  $\Phi(\bar{v}_m^+, \bar{v}_m^-, \bar{q}_m) = (w_m, v_m, q_m)$  and  $\Phi(\bar{v}^+, \bar{v}^-, \bar{q}) = (w, v, q)$ . Suppose that  $\mathcal{J}_{\kappa m}^\pm, \bar{a}_{\kappa m}^\pm, \bar{n}_{\kappa m}^\pm$  are constructed from  $\bar{v}_{\kappa}^\pm$  accordingly. By the property of convolution by layers and the weak convergence, we have  $(\mathcal{J}_{\kappa m}^\pm, \bar{a}_{\kappa m}^\pm, \bar{n}_{\kappa m}^\pm)$  converges to  $(\bar{\mathcal{J}}_\kappa^\pm, \bar{a}_\kappa^\pm, \bar{n}_\kappa^\pm)$  strongly in  $[L^\infty(0, T; H^{4.5}(\Omega^\pm))]^3$ . Since  $(w_m, r_m)$  satisfies

$$\begin{aligned} &\int_{\Omega^+} \rho^+ \mathcal{J}_{\kappa m}^+ w_{mt}^i \varphi^i dx - \int_{\Omega^+} r_m (\bar{a}_{\kappa m}^+)^j \varphi_{,j}^i dx + \kappa \int_{\Gamma} g_0^{\alpha\beta} (w_m \cdot \bar{n}_{\kappa m}^+),_{\alpha} (\varphi \cdot \bar{n}_{\kappa m}^+),_{\beta} dS \\ &= \sigma \int_{\Gamma} \left[ \bar{q}_m + L_{\bar{g}_{\kappa m}}(\bar{n}_m^+) \cdot \bar{n}_{\kappa m}^+ \right] (\bar{a}_{\kappa m}^+)^j N_j \varphi^i dS \quad \forall \varphi \in H^{\frac{3}{2}}(\Omega^+), \end{aligned}$$

and  $(w_m, r_m)$  are uniformly bounded in  $L^2(0, T; H^{5.5}(\Omega^+)) \times L^2(0, T; H^{3.5}(\Omega^+))$ , it follows that there exists  $(\tilde{w}, \tilde{r})$  so that

$$\begin{aligned} &\int_{\Omega^+} \rho^+ \bar{\mathcal{J}}_\kappa^+ \tilde{w}_t^i \varphi^i dx - \int_{\Omega^+} \tilde{r} (\bar{a}_\kappa^+)^j \varphi_{,j}^i dx + \kappa \int_{\Gamma} g_0^{\alpha\beta} (\tilde{w} \cdot \bar{n}_\kappa^+),_{\alpha} (\varphi \cdot \bar{n}_\kappa^+),_{\beta} dS \\ &= \sigma \int_{\Gamma} \left[ \bar{q} + L_{\bar{g}}(\bar{\eta}^+) \cdot \bar{n}_\kappa^+ \right] (\bar{a}_\kappa^+)^j N_j \varphi^i dS \quad \forall \varphi \in H^{\frac{3}{2}}(\Omega^+). \end{aligned}$$

By the uniqueness of the solution to the linearized problem,  $\tilde{w} = w$ . Similar argument shows that the solution  $(v_m, q_m)$  to problem (5.2) with all the fixed coefficients constructed from  $\bar{v}_m$  converges weakly to  $(v, q)$ , the solution to problem (5.2). Therefore, the weak continuity of the map  $\Phi$  is established.



**5.5. The fixed-point argument.** The only thing we need to check is that if there is  $T > 0$  and a closed convex set  $K \subseteq L^2(0, T; H^{5.5}(\Omega^+)) \times L^2(0, T; H^{4.5}(\Omega^-)/\mathbb{R}) \times L^2(0, T; H^{3.5}(\Omega^-))$  so that  $\Phi$  maps from  $K$  into  $K$ . Let  $K$  be defined as the collection of those elements  $(w^\pm, q) \in L^2(0, T; H^{5.5}(\Omega^+)) \times L^2(0, T; H^{4.5}(\Omega^-)) \times L^2(0, T; H^{3.5}(\Omega^-)/\mathbb{R})$  so that

$$\begin{aligned} \|w^+\|_{\mathcal{V}_+^{5.5}(T)}^2 + \|w_t^+\|_{\mathcal{V}_+^{2.5}(T)}^2 &\leq N(u_0) + 1, \\ \|w^-\|_{\mathcal{V}_-^{4.5}(T)}^2 + \|w_t^-\|_{\mathcal{V}_-^{2.5}(T)}^2 + \|q\|_{\mathcal{V}_-^{3.5}(T)}^2 &\leq N(u_0) + 1. \end{aligned}$$

Recall that  $\delta$  is fixed from the previous section. Similar to the proof in the previous section, we choose  $T > 0$  small enough so that

$$C_{\kappa, \delta} \sqrt{T} + T(N(u_0) + 1) \leq \frac{1}{2}.$$

Then by estimates (5.11) and (5.21), the map  $\Phi$  indeed maps from  $K$  into  $K$ . Therefore, the Tychonoff fixed-point theorem implies the existence of a fixed-point  $(v, q)$  of  $\Phi$ .

REMARK 3. *This  $T$  is  $\kappa$ -dependent.*

REMARK 4. *Once a solution to problem (4.1) is obtained, without loss of generality, we may assume that the pressure and its time derivatives satisfy the Poincaré inequality (5.22): let  $\bar{q} = \frac{1}{|\Omega|} \left( \int_{\Omega^+} q^+ dx + \int_{\Omega^-} q^- dx \right)$ . Since  $q^+$  and  $q^-$  is uniquely determined up to the addition of a constant (constant in space), we can replace  $q^+$  and  $q^-$  by  $q^+ - \bar{q} (\equiv Q^+)$  and  $q^- - \bar{q} (\equiv Q^-)$*

$$\|Q\|_{0, \pm}^2 = \|Q\|_0^2 \leq C \|\nabla Q\|_0^2 = C \|\nabla Q\|_{0, \pm}^2. \quad (5.22)$$

## 5.6. Estimates of the divergence and curl of the velocity field.

5.6.1. *Divergence and curl estimates.* In  $\Omega^+$ , we can apply exactly the same technique as in [4] to conclude the following lemma.

LEMMA 5.1 (Divergence and curl estimates in  $\Omega^+$ ). *Let  $L_1 = \text{curl}$  and  $L_2 = \text{div}$ , and let  $\eta_0 := \eta(0)$  and*

$$M_0^+ := P(\|u_0^+\|_{2.5+\mathbf{n},+}, |\Gamma|_{3.5+\mathbf{n}}, \sqrt{\kappa} \|u_0^+\|_{1.5+3\mathbf{n},+}, \sqrt{\kappa} |\Gamma|_{1+3\mathbf{n}})$$

*denote a polynomial function of its arguments. Then for  $j = 1, 2$ ,*

$$\begin{aligned} &\sup_{t \in [0, T]} \|\sqrt{\kappa} L_j \eta^+(t)\|_{2.5+\mathbf{n},+}^2 + \sum_{k=0}^{n+1} \sup_{t \in [0, T]} \|L_j \partial_t^k \eta^+(t)\|_{1.5+\mathbf{n}-k,+}^2 \\ &+ \sum_{k=0}^{n+1} \int_0^T \|\sqrt{\kappa} L_j \partial_t^k v^+\|_{2.5+\mathbf{n}-k,+}^2 dt \leq M_0^+ + CTP \left( \sup_{t \in [0, T]} E_\kappa(t) \right). \end{aligned} \quad (5.23)$$

Similar to the way of obtaining (5.19), the following lemma is valid as well.

LEMMA 5.2 (Divergence and curl estimates in  $\Omega^-$ ). *Let  $\mathbf{n}$ ,  $L_1$  and  $L_2$  be defined as those in Lemma 5.1, and*

$$M_0^- := P(\|u_0^-\|_{2.5+\mathbf{n},-}, |\Gamma|_{3.5+\mathbf{n}}, \sqrt{\kappa} \|u_0^-\|_{1.5+3\mathbf{n},-}, \sqrt{\kappa} |\Gamma|_{1+3\mathbf{n}}).$$

*Then for  $j = 1, 2$ ,*

$$\sum_{k=1}^{n+2} \sup_{t \in [0, T]} \|L_j \partial_t^k v^-(t)\|_{1.5+\mathbf{n}-k,-}^2 \leq M_0^- + CTP \left( \sup_{t \in [0, T]} E_\kappa(t) \right). \quad (5.24)$$

5.6.2.  $H^{-0.5}$ -estimates for  $v_{ttt}^\pm$  on the boundary  $\Gamma$  and  $\partial\Omega$ . By (4.1b),

$$\begin{aligned} (\operatorname{curl} v_{ttt}^\pm)^i &= \varepsilon_{ijk} \left[ [\delta_j^\ell - (a_\kappa)_j^\ell] v_{ttt,\ell}^{\pm k} - (a_{\kappa tt})_j^\ell v_{t,\ell}^{\pm k} - (a_{\kappa t})_j^\ell v_{tt,\ell}^{\pm k} \right. \\ &\quad \left. - \left( (a_\kappa)_j^\ell [A_r^s(v^{-r} - v_e^{-r}) v_{,s}^{-k}]_{, \ell} \right)_{tt} \right] \quad \text{in } \Omega^\pm, \\ \operatorname{div} v_{ttt}^\pm &= (\delta_j^\ell - A_j^\ell) v_{ttt,\ell}^{\pm i} - (A_{ttt})_i^j v_{,j}^{\pm i} - 3(A_{tt})_i^j v_{t,j}^{\pm i} - 3(A_t)_i^j v_{tt,j}^{\pm i} \quad \text{in } \Omega^\pm. \end{aligned}$$

Since  $v_{ttt}^\pm \in L^2(0, T; H^{1.5}(\Omega^\pm))$  (with  $\kappa$  dependent estimate),  $\operatorname{curl} v_{ttt}^\pm$  and  $\operatorname{div} v_{ttt}^\pm$  are both in  $L^2(\Omega^\pm)$  and hence by (3.3),  $\|v_{ttt}^\pm\|_{H^{-0.5}(\partial\Omega^\pm)}$  exists. For  $\varphi \in H^1(\Omega^-)$ ,

$$\begin{aligned} \int_{\Omega^-} \operatorname{curl} v_{ttt}^- \cdot \varphi dx &\leq \varepsilon_{ijk} \int_{\partial\Omega^-} [\delta_j^\ell - (a_\kappa)_j^\ell] v_{ttt,\ell}^k \varphi^i N_\ell dS \\ &\quad - \varepsilon_{ijk} \int_{\partial\Omega^-} A_j^\ell (a_\kappa)_r^s (v^{-r} - v_e^{-r}) v_{tt,\ell}^{-k} \varphi^i N_s dS + C\mathcal{P}(E_\kappa(t)) \|\varphi\|_{1,-}. \end{aligned}$$

Since  $a_\kappa = \operatorname{Id}$  and  $v_e^- = 0$  outside  $\Omega'$ , we find that

$$\begin{aligned} &\varepsilon_{ijk} \int_{\partial\Omega^-} A_j^\ell (a_\kappa)_r^s (v^{-r} - v_e^{-r}) v_{tt,\ell}^{-k} \varphi^i N_s dS \\ &= \varepsilon_{ijk} \left[ \int_\Gamma A_j^\ell \sqrt{g_\kappa} [n_\kappa \cdot (v_e^- - v^-)] v_{tt,\ell}^{-k} \varphi^i dS + \int_{\partial\Omega} (v^- \cdot N) v_{tt,j}^{-k} \varphi^i dS \right] \\ &= 0, \end{aligned}$$

where we use the boundary condition (4.1e) and (4.1f) with  $v_e^- = v^+$  on  $\Gamma$  to conclude the last equality. Therefore,

$$\begin{aligned} \left| \int_{\Omega^-} \operatorname{curl} v_{ttt}^- \cdot \varphi dx \right| &\leq \varepsilon_{ijk} \int_\Gamma [\delta_j^\ell - (a_\kappa)_j^\ell] v_{ttt,\ell}^k \varphi^i dS + C\mathcal{P}(E_\kappa(t)) \|\varphi\|_{1,-} \\ &\leq C \left[ t |v_{ttt}|_{-0.5,\pm} + \mathcal{P}(E_\kappa(t)) \right] \|\varphi\|_{1,-} \end{aligned}$$

which implies

$$\|\operatorname{curl} v_{ttt}^-\|_{H^1(\Omega^-)'} \leq C \left[ t |v_{ttt}|_{-0.5,\pm} + \mathcal{P}(E_\kappa(t)) \right].$$

Similarly,

$$\begin{aligned} \|\operatorname{curl} v_{ttt}^+\|_{H^1(\Omega^+)'} &\leq C \left[ t |v_{ttt}|_{-0.5,\pm} + \mathcal{P}(E_\kappa(t)) \right], \\ \|\operatorname{div} v_{ttt}^\pm\|_{H^1(\Omega^\pm)'} &\leq C \left[ t \|v_{ttt}\|_{H^{-0.5}(\partial\Omega^\pm)} + \mathcal{P}(E_\kappa(t)) \right]. \end{aligned}$$

Therefore, by (3.3),

$$\begin{aligned} \|v_{ttt}^\pm\|_{H^{-0.5}(\partial\Omega^\pm)} &\leq C \left[ \|v_{ttt}^\pm\|_{L^2(\Omega)} + \|\operatorname{div} v_{ttt}^\pm\|_{H^1(\Omega)'} + \|\operatorname{curl} v_{ttt}^\pm\|_{H^1(\Omega)'} \right] \\ &\leq CT \|v_{ttt}^\pm\|_{H^{-0.5}(\partial\Omega^\pm)} + C\mathcal{P}(E_\kappa(t)). \end{aligned}$$

It then follows from choosing  $T > 0$  small enough that

$$|v_{ttt}|_{-0.5,\pm} + |v_{ttt}^-|_{-0.5,\partial\Omega} \leq C\mathcal{P}(E_\kappa(t)). \quad (5.25)$$

## 6. ESTIMATES FOR VELOCITY, PRESSURE, AND THEIR TIME DERIVATIVES AT TIME $t = 0$

In this section, we estimate the time derivatives of the velocity and pressure at the initial time  $t = 0$ . We use  $w_k$ ,  $k = 1, 2, 3$ , and  $q_\ell$ ,  $\ell = 0, 1, 2$ , to denote  $\partial_t^k v(0)$  and  $\partial_t^\ell q(0)$ . Let  $\varphi_\kappa$  be defined by

$$[\mathcal{J}^{-1}a_i^j(\mathcal{J}^{-1}a_i^k\varphi_\kappa)_{,k}]_{,j} = 0 \quad \text{in } \Omega^+, \quad (6.1a)$$

$$\varphi_\kappa = -\sigma L_g(\eta_e) \cdot n_\kappa - \kappa \Delta_0(v \cdot n_k) \quad \text{on } \Gamma, \quad (6.1b)$$

$$\varphi_\kappa = 0 \quad \text{on } \partial\Omega, \quad (6.1c)$$

and the quantities  $\varphi_0$ ,  $\varphi_1$  and  $\varphi_2$  be defined by  $\varphi_\kappa(0)$ ,  $\varphi_{\kappa t}(0)$  and  $\varphi_{\kappa tt}(0)$ , respectively.

Let  $q_0^+$  and  $q_0^-$  denote the initial pressure  $q(0)$  in  $\Omega^+$  and  $\Omega^-$ , respectively, then  $q_0^+$  and  $q_0^-$  satisfy

$$-\frac{1}{\rho^+} \Delta(q_0^+ - \varphi_0) = f^+ \quad \text{in } \Omega^+, \quad (6.2a)$$

$$-\frac{1}{\rho^-} \Delta q_0^- = f^- \quad \text{in } \Omega^-, \quad (6.2b)$$

$$\frac{1}{\rho^+} \frac{\partial q_0^+}{\partial N} = -w_1^+ \cdot N \quad \text{on } \partial\Omega^+, \quad (6.2c)$$

$$\frac{1}{\rho^-} \frac{\partial q_0^-}{\partial N} = (-w_1^- + \nabla_{(v_e^-(0) - u_0^-)} u_0^-) \cdot N \quad \text{on } \partial\Omega^-, \quad (6.2d)$$

where  $f^\pm = (\nabla u_0^\pm)^T : \nabla u_0^\pm$ , and  $N$  denotes the unit normal of  $\Gamma$  from  $\Omega^-$  into  $\Omega^+$ , or the outward unit normal of  $\partial\Omega$ .

REMARK 5. *The right-hand side of (6.2b) is in fact  $f^- - (v_e^-(0) - u_0^-) \cdot \nabla \operatorname{div} u_0^-$  while the last term is zero by the divergence free constraint of the initial data.*

For all  $\psi \in H^1(\Omega^+) \cap H^1(\Omega^-)$  so that  $\psi^+ = \psi^-$  on  $\Gamma$ , we have

$$\begin{aligned} & \frac{1}{\rho^+} \int_{\Omega^+} \nabla(q_0^+ - \varphi_0) \cdot \nabla \psi dx + \frac{1}{\rho^-} \int_{\Omega^-} \nabla q_0^- \cdot \nabla \psi dx = \int_{\Omega^+} f^+ \psi dx + \int_{\Omega^-} f^- \psi dx \\ & - \int_{\partial\Omega} (w_1^- \cdot N - \nabla_{v_e^-(0) - u_0^-} u_0^-) \psi dS - \int_{\Gamma} (w_1^+ - w_1^- + \nabla \varphi_0) \cdot N \psi dS. \end{aligned} \quad (6.3)$$

Since  $[v \cdot n_\kappa]_\pm = 0$  and  $v^+ \cdot n_\kappa = 0$  on  $\partial\Omega$ , it follows that

$$\begin{aligned} w_1^+ \cdot N + u_0^+ \cdot n_{\kappa t}(0) &= w_1^- \cdot N + u_0^- \cdot n_{\kappa t}(0) \quad \text{on } \Gamma, \\ w_1^- \cdot N &= 0 \quad \text{on } \partial\Omega, \end{aligned}$$

and hence (6.3) implies

$$\begin{aligned} & \frac{1}{\rho^+} \int_{\Omega^+} \nabla q_0^+ \cdot \nabla \psi dx + \frac{1}{\rho^-} \int_{\Omega^-} \nabla(q_0^- - \varphi_0) \cdot \nabla \psi dx = \int_{\Omega^+} f^+ \psi dx + \int_{\Omega^-} f^- \psi dx \\ & + \int_{\Gamma} [(u_0^+ - u_0^-) \cdot n_{\kappa t}(0) + \nabla \varphi_0 \cdot N] \psi dS + \int_{\partial\Omega} \nabla_{v_e^-(0) - u_0^-} u_0^- \cdot N \psi dS. \end{aligned} \quad (6.4)$$

Let  $Q_0 = q_0^+ - \varphi_0$  in  $\Omega^+$  and  $Q_0 = q_0^-$  in  $\Omega^-$ . Since  $Q_0^+ = Q_0^-$  on  $\Gamma$ , we can use  $Q_0$  (and its difference quotients) as a test function in (6.4). Since  $n_{\kappa t}(0) =$

$-g_0^{\alpha\beta}(u_{0\kappa,\beta} \cdot N)\text{Id}_{\alpha}$  and  $\|v_e(0)\|_{k,-} \leq C\|u_0\|_{k,+}$ , by standard difference quotient technique, for  $s > 1.5$  for  $\mathbf{n} = 2$  or  $s > 1.75$  for  $\mathbf{n} = 3$ ,

$$\begin{aligned} & \|q_0^+\|_{s,+}^2 + \|q_0^- - \varphi_0\|_{s,-}^2 \\ & \leq C\|f\|_{s-2,\pm}^2 + C|u_0^+ \cdot \bar{n}_{\kappa t}(0) - u_0^- \cdot \bar{n}_{\kappa t}(0) + \nabla_{v_e^-(0)-u_0^-} u_0^- \cdot N + \nabla \varphi_0 \cdot N|_{s-1.5}^2 \\ & \leq C\mathcal{P}(\|u_0\|_{s,\pm}^2) + C(|\Gamma|_{s+1.5}^2 + \kappa|u_0 \cdot N|_{s+1.5}^2). \end{aligned}$$

By the elliptic estimate for  $\varphi$  in (6.1) together with (4.1b), we find that for  $s > 1 + s(\mathbf{n})$ ,

$$\|w_1\|_{s-1,\pm}^2 + \|q_0\|_{s,\pm}^2 \leq C\mathcal{P}(\|u_0\|_{s,\pm}^2, |\Gamma|_{s+1.5}^2, \|\sqrt{\kappa}u_0^+\|_{s+2,+}^2). \quad (6.5)$$

For  $j = 1, 2$ , the quantities  $q_1^\pm$  and  $q_2^\pm$  satisfy

$$\begin{aligned} \frac{1}{\rho^\pm} \Delta(q_j^\pm - \varphi_j^\pm) &= h_j^\pm + k_j^- + \phi_j^\pm && \text{in } \Omega^\pm, \\ \frac{1}{\rho^\pm} \frac{\partial q_j^\pm}{\partial N} &= -(\partial_t^{j+1} v^\pm)(0) \cdot N + j(\nabla q_{j-1}^\pm)^T \nabla u_{0\kappa}^\pm N && \text{on } \partial\Omega^\pm, \\ &+ 2(j-1)\nabla q_0^\pm (\nabla u_{0\kappa}^\pm \nabla u_{0\kappa}^\pm - \nabla w_{1\kappa}^\pm) N + B_j^- \end{aligned}$$

where

$$\begin{aligned} h_1^\pm &= -2u_{0\kappa,i}^j w_{1,j}^{\pm i} + 2u_{0\kappa,i}^r u_{0\kappa,r}^\ell u_{0,\ell}^{\pm i} - w_{1\kappa,i}^\ell u_{0,\ell}^{\pm i} + \nabla q_0^\pm \cdot \Delta u_{0\kappa} + u_{0\kappa,j}^i q_{0,ij}^\pm, \\ h_2^\pm &= -3u_{0\kappa,i}^j w_{2,j}^{\pm i} + 6u_{0\kappa,i}^r u_{0\kappa,r}^\ell w_{1,\ell}^{\pm i} - 3w_{1\kappa,i}^\ell w_{1,\ell}^{\pm i} + 6[\nabla u_{0\kappa} \nabla u_{0\kappa} \nabla u_{0\kappa}]^T : \nabla u_0^\pm \\ &\quad - 4(\nabla u_0^\pm \nabla w_{1\kappa}) : (\nabla u_{0\kappa})^T - 2(\nabla u_0^\pm \nabla u_{0\kappa}) : (\nabla w_{1\kappa})^T + (\nabla w_{2\kappa})^T : \nabla u_0^\pm \\ &\quad + \text{div}[2(\nabla w_{1\kappa})^T \nabla q_1^\pm + 2(\nabla u_{0\kappa} \nabla u_{0\kappa})^T \nabla q_0^\pm - (\nabla w_{1\kappa})^T \nabla q_0^\pm], \\ k_1 &= \left[ -u_{0\kappa,i}^k (v_e(0)^{-j} - u_0^{-j}) u_{0,k}^{-i} + (v_{et}^{-j}(0) - w_1^{-j}) u_{0,j}^{-i} + (v_e^{-j}(0) - u_0^-) w_{1,j}^{-i} \right]_{,i}, \\ k_2 &= \left[ (2u_{0\kappa,j}^\ell u_{0\kappa,\ell}^k - w_{1\kappa,j}^k) (v_e^{-j}(0) - u_0^{-j}) u_{0,k}^{-i} + (v_{et}^{-j}(0) - w_2^{-j}) u_{0,j}^{-i} \right. \\ &\quad + (v_e^{-j}(0) - u_0^{-j}) w_{2,j}^{-i} - 2u_{0\kappa,j}^k (v_{et}^{-j}(0) - w_1^{-j}) w_{1,k}^{-i} - 2u_{0\kappa,j}^k (v_e^{-j}(0) - u_0^{-j}) w_{1,k}^{-i} \\ &\quad \left. + 2(v_{et}^j(0) - w_1^j) w_{1,j}^{-i} \right]_{,i}, \end{aligned}$$

and

$$\begin{aligned} \phi_1 &= -2\nabla u_{0\kappa} : \nabla^2 \varphi_0 - \nabla \varphi_0 \cdot \Delta u_{0\kappa}, \\ \phi_2 &= -4(\nabla u_{0\kappa} \nabla u_{0\kappa}) : \nabla^2 \varphi_0 + 2\nabla w_{1\kappa} : \nabla^2 \varphi_0 - \text{div}(\nabla u_{0\kappa} \nabla u_{0\kappa}) \cdot \nabla \varphi_0 \\ &\quad + \Delta w_{1\kappa} \cdot \nabla \varphi_0 + 2\Delta u_{0\kappa} \cdot \nabla \varphi_1 + 4\nabla u_{0\kappa} : \nabla^2 \varphi_1 + 2\nabla[(\nabla u_{0\kappa})^T \nabla \varphi_1] : \nabla u_{0\kappa}, \\ B_1 &= (v_e^-(0) - u_0^-)^T \nabla u_{0\kappa} (\nabla u_0^-)^T N - (v_{et}^-(0) - w_1^-)^T \nabla u_0^- N - (v_e^-(0) - u_0^-)^T \nabla w_1^- N, \\ B_2 &= \left[ \nabla u_0^- (2\nabla u_{0\kappa} \nabla u_{0\kappa} - \nabla w_{1\kappa}) (v_e^-(0) - u_0^-) + \nabla u_0^- (v_{et}^-(0) - w_2^-) \right. \\ &\quad + \nabla w_2^- (v_e^-(0) - u_0^-) - 2(\nabla u_0^- \nabla u_{0\kappa}) (v_{et}^-(0) - w_1^-) - 2\nabla w_1^- \nabla u_{0\kappa} (v_e^-(0) - u_0^-) \\ &\quad \left. - 2\nabla w_1^- (v_{et}^-(0) - w_1^-) \right] N, \end{aligned}$$

where  $u_{0\kappa}$ ,  $w_{1\kappa}$  and  $w_{2\kappa}$  are  $M^+u_{0\kappa}^+$ ,  $M^+w_{1\kappa}^+$  and  $M^+w_{2\kappa}^+$ , respectively. Similar to the estimate of  $q_0^\pm$ , since on  $\Gamma$ ,

$$q_j^+ - \varphi_j = q_j^- \quad \text{for } j = 1, 2,$$

$$[v_{tt}^+(0) - v_{tt}^-(0)] \cdot N = -2[w_1]_\pm \cdot \bar{n}_{\kappa t}(0) - [u_0]_\pm \cdot \bar{n}_{\kappa tt}(0),$$

$$[v_{ttt}^+(0) - v_{ttt}^-(0)] \cdot N = -3[w_2]_\pm \cdot \bar{n}_{\kappa t}(0) - 3[w_1]_\pm \cdot \bar{n}_{\kappa tt}(0) - [u_0]_\pm \cdot \bar{n}_{\kappa ttt}(0),$$

and on  $\partial\Omega$ ,

$$v_{tt}^-(0) \cdot N = v_{ttt}^-(0) \cdot N = 0,$$

we find that for  $s \geq 2$ ,

$$\begin{aligned} & \|w_2\|_{s-2,\pm}^2 + \|q_1\|_{s-1,\pm}^2 \\ & \leq C\mathcal{P}(\|u_0\|_{s,\pm}^2, |\Gamma|_{s+1.5}^2, \|\sqrt{\kappa}u_0^+\|_{s+2,+}^2, \|\sqrt{\kappa}w_1^+\|_{s+1,+}^2) \end{aligned}$$

and for  $s \geq 3$ ,

$$\begin{aligned} & \|w_3\|_{s-3,\pm}^2 + \|q_2\|_{s-2,\pm}^2 \\ & \leq C\mathcal{P}(\|u_0\|_{s,\pm}^2, |\Gamma|_{s+1.5}^2 + \kappa|u_0 \cdot N|_{s+1.5}^2 + \kappa|w_1^+ \cdot N|_{s+0.5}^2 + \kappa|w_2^+ \cdot N|_{s-0.5}^2), \end{aligned}$$

where we also use the boundedness of the extension operator  $M$  so that

$$\|\partial_t^k v_e(0)\|_{s,-} \leq C\|w_k^+\|_{s,+}^2.$$

## 7. PRESSURE ESTIMATES

The estimates for the pressure and its time derivatives are exactly the same as (12.1) in [4]. In [4], the  $L^2$ -estimate for the pressure is found by studying a Dirichlet problem, but in the two-phase problem with fixed outer boundary, the  $L^2$ -estimate is not necessary because of the Poincare inequality. Therefore,

$$\|q(t)\|_{3.5,\pm}^2 + \|q_t(t)\|_{2.5,\pm}^2 + \|q_{tt}(t)\|_{1,\pm}^2 \leq C\mathcal{P}(E_\kappa(t)) \quad (7.1)$$

for some constant  $C$  independent of  $\kappa$ .

REMARK 6. *The estimates for  $q^-$ ,  $q_t^-$  and  $q_{tt}^-$  require the control of  $\|v^-\|_{3.5,-}$ ,  $\|v_t^-\|_{2.5,-}$ ,  $\|v_{tt}^-\|_{1.5,-}$  and  $\|v_{ttt}^-\|_{0,-}$ , respectively. This is the only reason we need to include the estimates for  $\partial_t^j v^-$  into our definition of energy (2.1). Note that we do not need  $\|\eta^-\|_{4.5,-}$  in order to control  $\partial_t^j q^-$ .*

## 8. $\kappa$ -INDEPENDENT ESTIMATES

We also make use of the following inequality which follows from Morrey's inequality (see (2.6) in [4]). For  $U \in W^{1,p}(\Gamma)$ ,

$$|U_\kappa(x) - U(x)| \leq C\kappa^{1-\frac{n}{p}}|DU|_p \quad (8.1)$$

Test (4.1) against a function  $\varphi \in H^{\frac{3}{2}}(\Omega^+) \cap H^{\frac{3}{2}}(\Omega^-)$  with  $\varphi^- \cdot N = 0$  on  $\partial\Omega$ ,

$$\begin{aligned} & \int_{\Omega^+} \rho^+ \mathcal{J}_\kappa v_t^{+i} \varphi^i dx + \int_{\Omega^-} \rho^- \left[ \mathcal{J}_\kappa v_t^{-i} + (a_\kappa)_j^k (v^{-j} - v_e^{-j}) v_{,k}^{-i} \right] \varphi^i dx \\ & + \int_{\Omega^+} (a_\kappa)_i^j q_{,j}^+ \varphi^{+i} dx + \int_{\Omega^-} (a_\kappa)_i^j q_{,j}^- \varphi^{-i} dx = 0. \end{aligned} \quad (8.2)$$

Similar to those estimates in [4], the  $\kappa$ -independent estimate consists of studying the three time differentiated problem, three tangential space differentiated problem, and the intermediate problems with mixing time and tangential space derivatives.

Most of the estimates are essentially the same as those in [4], and in the following sections we only list those terms which required further study.

Before proceeding, we remark that those energy estimates in [4] can be refined a bit further. For example, the energy estimate for the third time-differentiated  $\kappa$ -problem ((12.6) in [4]) can be refined as

$$\begin{aligned} & \sup_{t \in [0, T]} \left[ \|v_{ttt}\|_0^2 + |v_{tt} \cdot n_\kappa|_1^2 \right] + \int_0^T |\sqrt{\kappa} \partial_t^3 v \cdot n_\kappa|_1^2 dt \leq M_0(\delta) + \delta \sup_{t \in [0, T]} E_\kappa(t) \\ & + CTP(\sup_{t \in [0, T]} E_\kappa(t)) + C(\delta) \left[ \|v_t\|_{2.5}^2 + \|v\|_{3.5}^2 + \|\eta_e\|_{4.5}^2 + \int_0^T \|\sqrt{\kappa} v_{tt}\|_{2.5}^2 dt \right], \end{aligned}$$

where the difference is not having

$$C \sup_{t \in [0, T]} \left[ P(\|v_t\|_{2.5}^2) + P(\|v\|_{3.5}^2) + P(\|\eta\|_{4.5}^2) \right] + CP(\|\sqrt{\kappa} v_{tt}\|_{L^2(0, T; H^{2.5}(\Omega))}^2)$$

on the right-hand side of the inequality. To see this, for example, one such term comes from estimating

$$\sup_{t \in [0, T]} |P(v, \partial \eta_\kappa)|_{L^\infty(\partial \Omega)} \int_0^T |\sqrt{\kappa} \partial_t^3 v \cdot n_\kappa|_1 |\sqrt{\kappa} \partial_t^2 v_\kappa|_2 dt.$$

Since  $P(v, \partial \eta_\kappa)_t \in L^\infty(0, T; L^1(\Gamma))$ , by the fundamental theorem of calculus,

$$\sup_{t \in [0, T]} |P(v, \partial \eta_\kappa)|_{L^\infty(\Gamma)} \leq M_0 + CTP(\sup_{t \in [0, T]} E_\kappa(t))$$

and hence

$$\begin{aligned} & \sup_{t \in [0, T]} |P(v, \partial \eta_\kappa)|_{L^\infty} \int_0^T |\sqrt{\kappa} \partial_t^3 v \cdot n_\kappa|_1 |\sqrt{\kappa} \partial_t^2 v_\kappa|_2 dt \\ & \leq \delta \sup_{t \in [0, T]} E_\kappa(t) + CTP(\sup_{t \in [0, T]} E_\kappa(t)) + C(\delta) \int_0^T \|\sqrt{\kappa} v_{tt}^+\|_{2.5}^2 dt, \end{aligned}$$

instead of having  $\|\sqrt{\kappa} v_{tt}\|_{L^2(0, T; H^{2.5}(\Omega))}^4$  in the bound shown in [4]. Therefore, the energy estimates we cite from [4] will have only one polynomial type of term in the bound:  $CTP(\sup_{t \in [0, T]} E_\kappa(t))$ .

In this section, we will make use of the following equality which follows from (4.1e)

$$n_\kappa \cdot (v_{ttt}^+ - v_{ttt}^-) = n_{\kappa ttt} \cdot (v^- - v^+) - 3n_{\kappa tt} \cdot (v_t^+ - v_t^-) - 3n_{\kappa t} \cdot (v_{tt}^+ - v_{tt}^-). \quad (8.3)$$

**8.1. Estimates for the third time-differentiated  $\kappa$ -problem.** Three time differentiate (8.2), and then use  $v_{ttt}$  as a test function and integrate in time from 0 to  $T$ , we find that

$$\begin{aligned} & \sum_{\text{sign}=\pm} \int_0^T \int_{\Omega^{\text{sign}}} \rho^{\text{sign}} (\mathcal{J}_\kappa v_t^{\text{sign}i})_{ttt} v_{ttt}^{\text{sign}i} + \left[ (a_\kappa)_i^j q_{,j}^{\text{sign}} \right]_{ttt} v_{ttt}^{\text{sign}i} dx dt \\ & + \int_0^T \int_{\Omega^-} \rho^- \left[ (a_\kappa)_j^k (v^{-j} - v_e^{-j}) v_{,k}^{-i} \right]_{ttt} v_{ttt}^{-i} dx dt = 0. \end{aligned}$$

The terms needed additional analysis are

$$\begin{aligned}\mathcal{I}_1 &= \int_0^T \int_{\Omega^-} \rho^- \left[ (a_\kappa)_j^k (v^{-j} - v_e^{-j}) v_{,k}^{-i} \right]_{ttt} v_{ttt}^{-i} dx dt, \\ \mathcal{I}_2 &= \int_0^T \int_{\Omega^+} \left[ (a_\kappa)_i^j q_{,j}^+ \right]_{ttt} v_{ttt}^{+i} dx dt + \int_0^T \int_{\Omega^-} \left[ (a_\kappa)_i^j q_{,j}^- \right]_{ttt} v_{ttt}^{-i} dx dt.\end{aligned}$$

The worst terms of  $\mathcal{I}_1$  is when all the time derivatives hit  $v_{,k}$ , while the other combinations are bounded by  $CTP(E_\kappa)$ . Therefore,

$$\begin{aligned}\mathcal{I}_1 &\leq \int_0^T \int_{\Omega^-} \rho^- (a_\kappa)_j^k (v^{-j} - v_e^{-j}) v_{ttt,k}^{-i} v_{ttt}^{-i} dx dt + CTP(E_\kappa) \\ &= \frac{1}{2} \int_0^T \int_{\Omega^-} \rho^- (a_\kappa)_j^k (v^{-j} - v_e^{-j}) |v_{ttt}|_{,k}^2 dx dt + CTP(E_\kappa) \\ &= -\frac{1}{2} \int_0^T \int_{\partial\Omega^-} \rho^- (a_\kappa)_j^k (v^{-j} - v_e^{-j}) N_k |v_{ttt}|^2 dS dt + CTP(E_\kappa).\end{aligned}$$

The boundary of  $\Omega^-$  consists of  $\Gamma$  and  $\partial\Omega$ . On  $\partial\Omega$ ,  $a_\kappa = \text{Id}$  and  $v_e = 0$ . Therefore, by (4.1f),

$$\int_{\partial\Omega} \rho^- (a_\kappa)_j^k (v^{-j} - v_e^{-j}) N_k |v_{ttt}|^2 dS = \int_{\partial\Omega} \rho^- (v^- \cdot N) |v_{ttt}|^2 dS = 0.$$

On  $\Gamma$ , since  $v_e^- = v^+$  and  $n_\kappa^j = g_\kappa^{-\frac{1}{2}} (a_\kappa)_j^k N_k$ , boundary condition (4.1e) implies that

$$\int_\Gamma \rho^- (a_\kappa)_j^k (v^{-j} - v_e^{-j}) N_k |v_{ttt}|^2 dS = \int_\Gamma \sqrt{g_\kappa} \rho^- [v \cdot n_\kappa]_\pm |v_{ttt}|^2 dS = 0.$$

Therefore,

$$\mathcal{I}_1 \leq CTP(E_\kappa). \quad (8.4)$$

The worst terms of  $\mathcal{I}_2$  is when all the time derivatives hit  $q$ . Therefore,

$$\begin{aligned}\mathcal{I}_2 &\leq \int_0^T \int_{\Omega^+} (a_\kappa)_i^j q_{ttt,j}^+ v_{ttt}^{+i} dx dt + \int_0^T \int_{\Omega^-} (a_\kappa)_i^j q_{ttt,j}^- v_{ttt}^{-i} dx dt + CTP(E_\kappa) \\ &= \sum_{\text{sign}=\pm} \int_0^T \left[ \int_\Gamma q_{ttt}^{\text{sign}} (a_\kappa)_i^j N_j v_{ttt}^{\text{sign}i} dS - \int_{\Omega^{\text{sign}}} q_{ttt}^{\text{sign}} (a_\kappa)_i^j v_{ttt,j}^{\text{sign}i} dx \right] dt + CTP(E_\kappa) \\ &= \mathcal{I}_{21} + \mathcal{I}_{22} + CTP(E_\kappa).\end{aligned}$$

For  $\mathcal{I}_{21}$ , it follows that

$$\begin{aligned}\mathcal{I}_{21} &= \int_0^T \int_\Gamma \sqrt{g_\kappa} n_\kappa^i \left[ q_{ttt}^+ v_{ttt}^{+i} - q_{ttt}^- v_{ttt}^{-i} \right] dS dt \\ &= \int_0^T \left[ \int_\Gamma \sqrt{g_\kappa} q_{ttt}^- (v_{ttt}^+ - v_{ttt}^-) \cdot n_\kappa dS + \int_\Gamma \sqrt{g_\kappa} (q^+ - q^-)_{ttt} (v_{ttt}^+ \cdot n_\kappa) dS \right] dt.\end{aligned}$$

By (8.3) and substituting  $-\sigma L_g(\eta_e) \cdot n_\kappa - \kappa \Delta_0(v \cdot n_\kappa) n_\kappa$  for  $(q^+ - q^-)$ , we apply the estimates as in [4] to obtain

$$\begin{aligned} \mathcal{I}_{21} &\leq - \int_0^T \int_\Gamma \sqrt{g_\kappa} q_{ttt}^- \left[ (v^+ - v^-) \cdot n_{\kappa ttt} + 3n_{\kappa t} \cdot (v_{tt}^+ - v_{tt}^-) \right] dS dt & (\equiv I_{21_a}) \\ &\quad - 3 \int_0^T \int_\Gamma \sqrt{g_\kappa} q_{ttt}^- (v_t^+ - v_t^-) \cdot n_{\kappa tt} dS dt & (\equiv I_{21_b}) \\ &\quad + \delta \sup_{t \in [0, T]} E_\kappa(t) + M_0(\delta) + CTP(\sup_{t \in [0, T]} E_\kappa(t)) + C(\delta) \left[ \|v_t^+\|_{2.5, +}^2 \right. \\ &\quad \left. + \|v^+\|_{3.5, +}^2 + \|\eta_e\|_{4.5, +}^2 \right]. \end{aligned}$$

Integrating by parts in time, since  $\left[ \sqrt{g_\kappa} (v_t^+ - v_t^-) \cdot n_{\kappa tt} \right]_t \in L^\infty(0, T; L^2(\Gamma))$ , using the same techniques as in [4], we find that

$$\begin{aligned} \frac{\mathcal{I}_{21_b}}{3} &= \int_0^T \int_\Gamma q_{tt}^- \left[ \sqrt{g_\kappa} (v_t^+ - v_t^-) \cdot n_{\kappa tt} \right]_t dS dt - \int_\Gamma q_{tt}^- \sqrt{g_\kappa} (v_t^+ - v_t^-) \cdot n_{\kappa tt} dS \Big|_{t=0}^{t=T} \\ &\leq \delta \sup_{t \in [0, T]} E_\kappa(t) + M_0(\delta) + CTP(\sup_{t \in [0, T]} E_\kappa(t)). \end{aligned} \quad (8.5)$$

Let the first and the second term of  $\mathcal{I}_{21_a}$  be denoted by  $\mathcal{I}_{21_{a_1}}$  and  $\mathcal{I}_{21_{a_2}}$ , respectively. Integrating by parts in time,

$$\begin{aligned} \frac{\mathcal{I}_{21_{a_2}}}{3} &= \int_0^T \int_\Gamma q_{tt}^- \left[ \sqrt{g_\kappa} n_{\kappa t} \cdot (v_{ttt}^+ - v_{ttt}^-) + (\sqrt{g_\kappa} n_{\kappa t})_t \cdot (v_{tt}^+ - v_{tt}^-) \right] dS dt \\ &\quad - \int_\Gamma \sqrt{g_\kappa} q_{tt}^- n_{\kappa t} \cdot (v_{tt}^+ - v_{tt}^-) dS \Big|_{t=0}^{t=T}. \end{aligned}$$

By (5.25),  $\left[ \sqrt{g_\kappa} n_{\kappa t} \cdot (v_{tt}^+ - v_{tt}^-) \right]_t \in L^2(0, T; H^{-0.5}(\Gamma))$ . Since  $q_{tt}^- \in L^\infty(0, T; H^{0.5}(\Gamma))$ , it follows that

$$\int_\Gamma \sqrt{g_\kappa} q_{tt}^- n_{\kappa t} \cdot (v_{tt}^+ - v_{tt}^-) dS \Big|_{t=0}^{t=T} \leq \delta \sup_{t \in [0, T]} E_\kappa(t) + M_0(\delta) + CTP(\sup_{t \in [0, T]} E_\kappa(t)).$$

Again by (5.25), we can estimate the first integral of  $\mathcal{I}_{21_{a_2}}$  and obtain

$$\mathcal{I}_{21_{a_2}} \leq \delta \sup_{t \in [0, T]} E_\kappa(t) + M_0(\delta) + CTP(\sup_{t \in [0, T]} E_\kappa(t)). \quad (8.6)$$

For  $\mathcal{I}_{21_{a_1}}$ , integrating by parts in time again,

$$\begin{aligned} \mathcal{I}_{21_{a_1}} &= \int_0^T \int_\Gamma q_{tt}^- \left[ \sqrt{g_\kappa} (v^+ - v^-) \cdot \partial_t^4 n_\kappa + [\sqrt{g_\kappa} (v^+ - v^-)]_t \cdot n_{\kappa ttt} \right] dS dt \\ &\quad - \int_\Gamma \sqrt{g_\kappa} q_{tt}^- (v^+ - v^-) \cdot n_{\kappa ttt} dS \Big|_{t=0}^{t=T}. \end{aligned}$$

The second term of  $\mathcal{I}_{21_{a_1}}$  can be bounded by  $CTP(\sup_{t \in [0, T]} E_\kappa(t))$  since the integrand is in  $L^\infty(0, T; L^1(\Gamma))$ . Since  $n_{\kappa ttt} \sim F_1(\partial \eta_\kappa) \partial v_{\kappa tt} + F_2(\partial \eta_\kappa, \partial v_\kappa) \partial v_{\kappa t}$ , by the



fact that  $\left[ \sqrt{g_\kappa}(v^+ - v^-)(F_1 + F_2(\partial\eta_\kappa, \partial v_\kappa)\partial v_{\kappa t}) \right]_t \in L^\infty(0, T; L^2(\Gamma))$  and  $H^{0.5}(\Gamma)$ - $H^{-0.5}(\Gamma)$  duality pairing,

$$\begin{aligned} & \int_\Gamma \sqrt{g_\kappa} q_{tt}^-(v^+ - v^-) \cdot n_{\kappa ttt} dS \Big|_{t=0}^{t=T} \\ & \leq M_0 + \left[ M_0 + CTP\left(\sup_{t \in [0, T]} E_\kappa(t)\right) \right] |q_{tt}^-(T)|_{0.5} \left[ |\partial v_{\kappa t}(T)|_{-0.5} + 1 \right] \\ & \leq M_0 + M_0 \|q_{tt}^-(T)\|_{1,-} \left[ \|v_{\kappa t}(T)\|_{1,+} + 1 \right] + CTP\left(\sup_{t \in [0, T]} E_\kappa(t)\right) \\ & \leq M_0(\delta) + \delta \sup_{t \in [0, T]} E_\kappa(t) + CTP\left(\sup_{t \in [0, T]} E_\kappa(t)\right), \end{aligned}$$

where  $\|v_{\kappa t}(T)\|_{0,+} \leq M_0 + CTP(\sup_{t \in [0, T]} E_\kappa(t))$  and Young's inequality are used to obtain the last inequality.

It remains to estimate the first term of  $\mathcal{I}_{21_{a_1}}$  in order to complete the estimate of  $\mathcal{I}_{21}$ . We write the first term as

$$\begin{aligned} & - \int_0^T \int_\Gamma (q_{tt}^+ - q_{tt}^-) \sqrt{g_\kappa}(v^+ - v^-) \cdot \partial_t^4 n_\kappa dS dt \quad (\equiv \mathcal{I}_3) \\ & + \int_0^T \int_\Gamma q_{tt}^+ \sqrt{g_\kappa}(v^+ - v^-) \cdot \partial_t^4 n_\kappa dS dt. \quad (\equiv \mathcal{I}_4) \end{aligned}$$

By  $n_{\kappa t} = -g_\kappa^{\alpha\beta}(v_{\kappa, \alpha} \cdot n_\kappa) \eta_{\kappa, \beta}$ ,

$$\begin{aligned} \mathcal{I}_4 &= - \int_0^T \int_\Gamma q_{tt}^+ \sqrt{g_\kappa}(v^+ - v^-) \cdot \eta_{\kappa, \beta} g_\kappa^{\alpha\beta} (v_{\kappa ttt, \alpha} \cdot n_\kappa) dS dt \\ &+ \int_0^T \int_\Gamma q_{tt}^+ F(\partial\eta_\kappa, \partial v_\kappa, \partial v_{\kappa t})(\partial v_{\kappa t} \cdot n_\kappa + 1) dS dt \end{aligned}$$

where the second integral is bounded by  $CTP(\sup_{t \in [0, T]} E_\kappa(t))$ . For the first term,

$$\begin{aligned} & \int_0^T \int_\Gamma q_{tt}^+ \sqrt{g_\kappa}(v^+ - v^-) \cdot \eta_{\kappa, \beta} g_\kappa^{\alpha\beta} (v_{\kappa ttt, \alpha} \cdot n_\kappa) dS dt \\ &= \int_0^T \int_\Gamma q_{tt}^+ \sqrt{g_\kappa}(v^+ - v^-) \cdot \eta_{\kappa, \beta} g_\kappa^{\alpha\beta} \left[ (v_{\kappa ttt} \cdot n_\kappa)_\alpha - (v_{\kappa ttt} \cdot n_{\kappa, \alpha}) \right] dS dt. \end{aligned}$$

It follows from  $H^{0.5}(\Gamma)$ - $H^{-0.5}(\Gamma)$  duality pairing and (5.25) that the term with  $(v_{\kappa ttt} \cdot n_{\kappa, \alpha})$  is also bounded by  $CTP(\sup_{t \in [0, T]} E_\kappa(t))$ .

Let  $\xi$  be a non-negative cut-off function so that  $\text{supp} \xi \subset \bigcup_i \text{supp} \alpha_i$  and  $\xi = 1$  on  $\Gamma$ . Integrating by parts in space, since  $\partial\Gamma = \phi$ , by the divergence theorem,

$$\begin{aligned} & \int_0^T \int_\Gamma q_{tt}^+ \sqrt{g_\kappa}(v^+ - v^-) \cdot \eta_{\kappa, \beta} g_\kappa^{\alpha\beta} (v_{\kappa ttt} \cdot n_\kappa)_\alpha dS dt \\ &= - \int_0^T \int_\Gamma \left[ \xi \sqrt{g_\kappa}(v^+ - v^-) \cdot \eta_{\kappa, \beta} g_\kappa^{\alpha\beta} \right]_{, \alpha} q_{tt}^+ (v_{\kappa ttt} \cdot n_\kappa) dS dt \quad (\equiv \mathcal{I}_{41}) \\ & \quad - \int_0^T \int_\Gamma q_{tt, \alpha}^+ \xi (v^+ - v^-) \cdot \eta_{\kappa, \beta} g_\kappa^{\alpha\beta} v_{\kappa ttt}^i (a_\kappa)_i^j N_j dS dt \\ &= \mathcal{I}_{41} - \int_0^T \int_{\Omega^+} (a_\kappa)_i^j \left[ \xi q_{tt, \alpha}^+ (v^+ - w) \cdot \eta_{\kappa, \beta} g_\kappa^{\alpha\beta} v_{\kappa ttt}^i \right]_{, j} dx dt, \end{aligned} \quad (8.7)$$

where  $w$  is an  $H^{5.5}$ -extension of  $v^-$  to  $\Omega^+$ . By (5.25),  $\mathcal{I}_{41}$  can be bounded by  $CTP(\sup_{t \in [0, T]} E_\kappa(t))$  as well. For the rest terms, there are two worst cases: when

the derivative  $\partial_j$  hits  $q_{tt,\alpha}^+$  or  $v_{\kappa ttt}^i$ . For the latter case, by inequality (8.1),

$$\|\xi(a_\kappa)_i^j v_{\kappa ttt,j}^i - [\xi(a_\kappa)_i^j v_{ttt,j}^i]_\kappa\|_{0,+} \leq C\kappa \|a_\kappa\|_{3,+} \|v_{ttt}\|_{1,+}.$$

This inequality together with the “divergence free” constraint implies

$$\|\xi(a_\kappa)_i^j v_{\kappa ttt,j}^i\|_{0,+} \leq C\kappa \|a_\kappa\|_{3,+} \|v_{ttt}\|_{1,+} + C\mathcal{P}(E_\kappa(t))$$

and therefore by Young’s inequality,

$$\begin{aligned} & \int_0^T \int_{\Omega^+} \xi(a_\kappa)_i^j q_{tt,\alpha}^+(v^+ - w) \cdot \eta_{\kappa,\beta} g_\kappa^{\alpha\beta} v_{\kappa ttt,j}^i dx dt \\ & \leq \delta \sup_{t \in [0,T]} E_\kappa(t) + C(\delta) T \mathcal{P}(\sup_{t \in [0,T]} E_\kappa(t)). \end{aligned}$$

For the former case, we make use of the equation (4.1a) to substitute  $(a_\kappa)_i^k q_{t,k}$  for  $v_t^i$ . Therefore, in this case the worst term is

$$\int_0^T \int_{\Omega^+} \xi \partial_\alpha [(a_\kappa)_i^j q_{tt,j}^+] (v^+ - w) \cdot \eta_{\kappa,\beta} g_\kappa^{\alpha\beta} [(a_\kappa)_i^k q_{tt,j}^+]_\kappa dx dt \equiv \int_0^T \int_{\Omega^+} \partial_\alpha Q_i Q_{i\kappa} F^\alpha dx dt,$$

Let  $Q_i = (a_\kappa)_i^j q_{tt,j}^+$  and  $F^\alpha = \xi(v^+ - w) \cdot \eta_{\kappa,\beta} g_\kappa^{\alpha\beta}$ . By the definition of horizontal convolution by layers, we find that

$$\int_0^T \int_{\Omega^+} \partial_\alpha Q_i Q_{i\kappa} F^\alpha dx dt = \sum_\ell \int_0^T \int_{[0,1]^3} (\partial_\alpha Q_i)(\theta_\ell) [\rho \star_h \rho \star_h (Q_i(\theta_\ell))] F^\alpha(\theta_\ell) dy dt.$$

Since  $(\partial_\alpha Q_i)(\theta) = \Theta_\alpha^\gamma \partial_\gamma (Q_i(\theta))$ ,

$$\begin{aligned} & \int_0^T \int_{[0,1]^3} (\partial_\alpha Q_i)(\theta_\ell) [\rho \star_h \rho \star_h (Q_i(\theta_\ell))] F^\alpha(\theta_\ell) dx dt \\ & = \frac{1}{2} \int_0^T \int_{[0,1]^3} \partial_\gamma |\rho \star_h (Q_i(\theta_\ell))|^2 F^\alpha(\theta_\ell) (\Theta_\ell)_\alpha^\gamma dy dt + \int_0^T R dt, \end{aligned}$$

where  $R = \rho \star_h [F^\alpha(\theta_\ell) (\Theta_\ell)_\alpha^\gamma \partial_\gamma Q_i(\theta_\ell)] - F^\alpha(\theta_\ell) (\Theta_\ell)_\alpha^\gamma \rho \star_h [\partial_\gamma Q_i(\theta_\ell)]$  and by inequality (8.1), since  $\nabla Q_i \sim F_1(\partial \eta_\kappa) v_{ttt} + F_2(\partial \eta_\kappa, \partial v_\kappa, \partial v_{\kappa t}) \nabla q + F_3(\partial \eta_\kappa, \partial v_\kappa) \nabla q_t$ ,

$$\begin{aligned} \int_0^T |R| dt & \leq C\kappa \int_0^T \|F(\theta) \Theta_\ell\|_{W^{1,\infty}([0,1]^3)} \|\partial(Q_i(\theta))\|_{L^2([0,1]^3)} dt \\ & \leq M_0(\delta) + \delta \sup_{t \in [0,T]} E_\kappa(t) + C T \mathcal{P}(\sup_{t \in [0,T]} E_\kappa(t)). \end{aligned}$$

Integrating by parts in space,

$$\int_0^T \int_{[0,1]^3} \partial_\gamma |\rho \star_h (Q_i(\theta_\ell))|^2 F^\alpha(\theta_\ell) (\Theta_\ell)_\alpha^\gamma dy dt \leq C T \mathcal{P}(\sup_{t \in [0,T]} E_\kappa(t)).$$

Combining all the estimates above, we find that

$$\mathcal{I}_4 \leq M_0(\delta) + \delta \sup_{t \in [0,T]} E_\kappa(t) + C(\delta) T \mathcal{P}(\sup_{t \in [0,T]} E_\kappa(t)). \quad (8.8)$$

Now we turn our attention to  $\mathcal{I}_{22}$  before estimating  $\mathcal{I}_3$ . By the “divergence free” constraint (4.1b),

$$\int_0^t \mathcal{I}_{22} dt = \sum_{\text{sign}=\pm} \int_0^t \int_{\Omega^{\text{sign}}} q_{ttt}^{\text{sign}} \left[ (a_{\kappa ttt})_i^j v_{t,j}^{\text{sign}i} + 3(a_{\kappa ttt})_i^j v_{t,j}^{\text{sign}i} + 3(a_{\kappa t})_i^j v_{tt,j}^{\text{sign}i} \right] dx dt.$$

As shown in [4], it follows from integrating by parts in time that

$$\int_0^T \int_{\Omega^\pm} (a_{\kappa tt})_i^j v_{t,j}^{\pm i} q_{ttt}^\pm dx ds \leq \delta \sup_{t \in [0,T]} E_\kappa(t) + M_0(\delta) + CTP(\sup_{t \in [0,T]} E_\kappa(t)). \quad (8.9)$$

For the first and the third term, we follow [4] and obtain

$$\begin{aligned} & \sum_{\text{sign}=\pm} \int_0^T \int_{\Omega^{\text{sign}}} q_{ttt}^{\text{sign}} \left[ (a_{\kappa tt})_i^j v_{t,j}^{\text{sign} i} + 3(a_{\kappa t})_i^j v_{tt,j}^{\text{sign} i} \right] dx dt \\ & \leq \sum_{\text{sign}=\pm} \int_0^T \int_{\Omega^{\text{sign}}} \mathcal{J}_\kappa^{-1}(a_\kappa)_s^r (a_\kappa)_i^j \left[ v_{\kappa tt,r}^s v_{t,j}^{\text{sign} i} + 3v_{\kappa,r}^s v_{tt,j}^{\text{sign} i} \right] q_{ttt}^{\text{sign}} dx dt \quad (\equiv \mathcal{I}_{22a}) \\ & \quad - \sum_{\text{sign}=\pm} \int_0^T \int_{\Omega^{\text{sign}}} \mathcal{J}_\kappa^{-1}(a_\kappa)_i^r (a_\kappa)_s^j \left[ v_{\kappa tt,r}^s v_{t,j}^{\text{sign} i} + 3v_{\kappa,r}^s v_{tt,j}^{\text{sign} i} \right] q_{ttt}^{\text{sign}} dx dt \quad (\equiv \mathcal{I}_{22b}) \\ & \quad + \delta \sup_{t \in [0,T]} E_\kappa(t) + M_0(\delta) + CTP(\sup_{t \in [0,T]} E_\kappa(t)) + C(\delta) \left[ \|v^+\|_{2.5,+}^2 + \|v^+\|_{3.5,+}^2 \right. \\ & \quad \left. + \|\eta_e\|_{4.5,+}^2 + \int_0^T \|\sqrt{\kappa} v_{tt}^+\|_{2.5,+}^2 dt \right]. \end{aligned}$$

Using the “divergence free” constraint again,

$$\begin{aligned} \mathcal{I}_{22a} &= -3 \sum_{\text{sign}=\pm} \int_0^T \int_{\Omega^{\text{sign}}} \mathcal{J}_\kappa^{-1}(a_\kappa)_s^r v_{\kappa,r}^s \left[ (a_{\kappa tt})_i^j v_{t,j}^{\text{sign} i} + 2(a_{\kappa t})_i^j v_{tt,j}^{\text{sign} i} \right] q_{ttt}^{\text{sign}} dx dt \\ &\leq \delta \sup_{t \in [0,T]} E_\kappa(t) + M_0(\delta) + CTP(\sup_{t \in [0,T]} E_\kappa(t)), \end{aligned} \quad (8.10)$$

where we apply estimates similar to (8.9) again from [4].

Integrating by parts in time (and space if there is  $v_{\kappa ttt}$  or  $v_{ttt}$ ), since  $a_\kappa = \text{Id}$  on  $\partial\Omega$  and  $v_\kappa = 0$  outside  $\Omega'$  (or near  $\partial\Omega$ ), we find that

$$\begin{aligned} \mathcal{I}_{22b} &\leq \int_0^T \int_\Gamma \mathcal{J}_\kappa^{-1}(a_\kappa)_s^r (a_\kappa)_i^j \left[ v_{\kappa ttt}^i v_{r,t}^{-s} q_{tt}^- - v_{\kappa ttt}^i v_{r,t}^{+s} q_{tt}^+ \right] N_j dS dt \quad (\equiv \mathcal{I}_{22b_1}) \\ &\quad - 3 \int_0^T \int_\Gamma \mathcal{J}_\kappa^{-1}(a_\kappa)_s^r (a_\kappa)_i^j \left[ v_{\kappa,r}^s v_{tt}^{+i} q_{tt}^+ - v_{\kappa,r}^s v_{tt}^{-i} q_{tt}^- \right] N_j dS dt \quad (\equiv \mathcal{I}_{22b_2}) \\ &\quad + \delta \sup_{t \in [0,T]} E_\kappa(t) + M_0(\delta) + CTP(\sup_{t \in [0,T]} E_\kappa(t)), \end{aligned}$$

where similar estimates for the lower order terms are obtained as those in [4]. It follows from (5.25) and (8.3) that

$$\mathcal{I}_{21b_1} \leq \int_0^T |v_{\kappa ttt}|_{-0.5} \mathcal{P}(E_\kappa(t)) dt \leq CTP(\sup_{t \in [0,T]} E_\kappa(t)), \quad (8.11)$$

$$\begin{aligned} \mathcal{I}_{22b_2} &= -3 \int_0^T \int_\Gamma \sqrt{g_\kappa} \mathcal{J}_\kappa^{-1}(a_\kappa)_s^r \left[ (v_{ttt}^+ - v_{ttt}^-) \cdot n_\kappa q_{tt}^- + (q^+ - q^-)_{tt} (v_{ttt}^+ \cdot n_\kappa) \right] dS dt \\ &\leq \delta \sup_{t \in [0,T]} E_\kappa(t) + M_0(\delta) + CTP(\sup_{t \in [0,T]} E_\kappa(t)), \end{aligned} \quad (8.12)$$

where we use the boundary condition (4.1c) in the second term and apply the same estimates as in [4].

For  $\mathcal{I}_3$ , we use the boundary condition (4.1d) in  $\mathcal{I}_3$  and obtain

$$\begin{aligned}\mathcal{I}_3 &= - \int_0^T \int_{\Gamma} \left[ \sigma \Delta_g(\eta_e) \cdot n_{\kappa} + \kappa \Delta_0(v^+ \cdot n_{\kappa}) \right]_{tt} \sqrt{g_{\kappa}}(v^+ - v^-) \cdot \partial_t^4 n_{\kappa} dS dt \\ &= \mathcal{I}_{31} + \mathcal{I}_{32}.\end{aligned}$$

The worst term of  $\mathcal{I}_3$  is when the time derivatives hit the highest order term. Since  $\int_0^T \left[ \|\sqrt{\kappa} v_{tt}^+\|_{1.5,+}^2 + \|\sqrt{\kappa} v_{tt}^+\|_{2.5,+}^2 \right] dt \leq E_{\kappa}(T)$ , by Young's inequality,

$$\mathcal{I}_{32} \leq CTP\left(\sup_{t \in [0,T]} E_{\kappa}(t)\right) + \int_0^T \left[ \delta \|\sqrt{\kappa} v_{tt}^+\|_{1.5,+}^2 + C(\delta) \|\sqrt{\kappa} v_{tt}^+\|_{2.5,+}^2 \right] dt. \quad (8.13)$$

Integrating by parts in time,

$$\begin{aligned}\mathcal{I}_{31} &= \int_0^T \int_{\Gamma} \sigma \left[ \Delta_g(\eta_e) \cdot n_{\kappa} \right]_{ttt} \sqrt{g_{\kappa}}(v^+ - v^-) \cdot \partial_t^3 n_{\kappa} dS dt \quad (\equiv \mathcal{I}_{31_a}) \\ &\quad - \int_{\Gamma} \sigma \left[ \Delta_g(\eta_e) \cdot n_{\kappa} \right]_{tt} \sqrt{g_{\kappa}}(v^+ - v^-) \cdot \partial_t^3 n_{\kappa} dS \Big|_{t=0}^{t=T} \quad (\equiv \mathcal{I}_{31_b}).\end{aligned}$$

For  $\mathcal{I}_{31_a}$ , it follows from integration by parts (in space) that

$$\begin{aligned}\mathcal{I}_{31_a} &\leq - \int_0^T \int_{\Gamma} \sigma g^{\gamma\delta}(v_{tt,\gamma}^+ \cdot n_{\kappa}) \sqrt{g_{\kappa}}(v^+ - v^-) \cdot \eta_{\kappa,\beta} g_{\kappa}^{\alpha\beta}(v_{\kappa tt,\alpha\delta} \cdot n_{\kappa}) dS dt \\ &\quad + CTP\left(\sup_{t \in [0,T]} E_{\kappa}(t)\right).\end{aligned}$$

By the definition of  $v_{\kappa}$ , the inequality above implies that

$$\begin{aligned}\mathcal{I}_{31_a} &\leq - \int_0^T \int_{\Gamma} \sigma [\partial_{\gamma}(\rho \star_h v_{tt}^+) \cdot n_{\kappa}] F^{\alpha\gamma\delta} [\partial_{\delta}(\rho \star_h v_{tt}^+) \cdot n_{\kappa}]_{,\alpha} dS dt \\ &\quad + CTP\left(\sup_{t \in [0,T]} E_{\kappa}(t)\right),\end{aligned}$$

where  $F^{\alpha\gamma\delta} = \sqrt{g_{\kappa}} g_{\kappa}^{\alpha\beta} g^{\gamma\delta}(v^+ - v^-) \cdot \eta_{\kappa,\beta}$ . Since  $F^{\alpha\gamma\delta}$  is symmetry in  $\gamma$  and  $\delta$ , it follows from integration by parts that

$$\mathcal{I}_{31_a} \leq \frac{1}{2} \int_0^T \int_{\Gamma} \sigma (\partial_{\gamma} v_{tt}^+ \cdot n_{\kappa}) F_{,\alpha}^{\alpha\gamma\delta} (\partial_{\delta} v_{tt}^+ \cdot n_{\kappa}) dS dt + CTP\left(\sup_{t \in [0,T]} E_{\kappa}(t)\right)$$

and hence

$$\mathcal{I}_{31_a} \leq CTP\left(\sup_{t \in [0,T]} E_{\kappa}(t)\right). \quad (8.14)$$

Integrating by parts in space, the worst term of  $\mathcal{I}_{31_b}$  is

$$- \int_{\Gamma} \sigma F^{\alpha\gamma\delta} (\partial_{\gamma} v_t^+ \cdot n_{\kappa}) (\partial_{\delta} v_{\kappa tt} \cdot n_{\kappa})_{,\alpha} dS.$$

Since  $F_t^{\alpha\gamma\delta} \in L^2(0, T; L^{\infty}(\Gamma))$ , integrating by parts in space, we find that

$$\mathcal{I}_{31_b} \leq \delta \sup_{t \in [0,T]} E_{\kappa}(t) + C(\delta) \|v_t^+\|_{2.5,+}^2 + CTP\left(\sup_{t \in [0,T]} E_{\kappa}(t)\right). \quad (8.15)$$

Combining all the estimates above,

$$\begin{aligned}
& \sup_{t \in [0, T]} \left[ \|v_{ttt}\|_{0, \pm}^2 + |v_{tt}^+ \cdot n|_1^2 \right] + \int_0^T |\sqrt{\kappa} v_{ttt}^+ \cdot n_\kappa|_1^2 dt \\
& \leq M_0(\delta) + \delta \sup_{t \in [0, T]} E_\kappa(t) + C(\delta) T \mathcal{P} \left( \sup_{t \in [0, T]} E_\kappa(t) \right) + C(\delta) \left[ \|v_t^+\|_{2.5, +}^2 \right. \\
& \quad \left. + \|v^+\|_{3.5, +}^2 + \|\eta_e\|_{4.5, +}^2 + \int_0^T \|\sqrt{\kappa} v_{tt}^+\|_{2.5, +}^2 dt \right]. \tag{8.16}
\end{aligned}$$

We also need controls for  $|v_{tt}^- \cdot n|_1$ . It follows from inequality (8.1) and the fundamental theorem of calculus that

$$|w \cdot (n - n_\kappa)|_1 \leq C\kappa \left[ M_0 + C T \mathcal{P} \left( \sup_{t \in [0, T]} E_\kappa(t) \right) \right] |w|_1 |\eta^+|_{4.5}.$$

Therefore, by (4.1e) and the fundamental theorem of calculus,

$$\begin{aligned}
& |v_{tt}^- \cdot n|_1 \leq |v_{tt}^- \cdot n_\kappa|_1 + |v_{tt}^- \cdot (n - n_\kappa)|_1 \\
& \leq |(v_{tt}^+ - v_{tt}^-) \cdot n_\kappa|_1 + |v_{tt}^+ \cdot n_\kappa|_1 + |v_{tt}^- \cdot (n - n_\kappa)|_1 \\
& \leq |2(v_t^+ - v_t^-) \cdot n_{\kappa t} + (v^+ - v^-) \cdot n_{\kappa tt}|_1 + |v_{tt}^+ \cdot n|_1 + |v_{tt}^- \cdot (n - n_\kappa)|_{1, \pm} \\
& \leq M_0(\delta) + \delta \sup_{t \in [0, T]} E_\kappa(t) + C T \mathcal{P} \left( \sup_{t \in [0, T]} E_\kappa(t) \right) + |v_{tt}^+ \cdot n|_1.
\end{aligned}$$

Having this additional inequality, we find that

$$\begin{aligned}
& \sup_{t \in [0, T]} \left[ \|v_{ttt}\|_{0, \pm}^2 + |v_{tt} \cdot n|_{1, \pm}^2 \right] + \int_0^T |\sqrt{\kappa} v_{ttt}^+ \cdot n_\kappa|_1^2 dt \\
& \leq M_0(\delta) + \delta \sup_{t \in [0, T]} E_\kappa(t) + C(\delta) T \mathcal{P} \left( \sup_{t \in [0, T]} E_\kappa(t) \right) + C(\delta) \left[ \|v_t^+\|_{2.5, +}^2 \right. \\
& \quad \left. + \|v^+\|_{3.5, +}^2 + \|\eta^+\|_{4.5, +}^2 + \int_0^T \|\sqrt{\kappa} v_{tt}^+\|_{2.5, +}^2 dt \right]. \tag{8.17}
\end{aligned}$$

**8.2. Estimates for the second time-differentiated  $\kappa$ -problem.** Similar to (12.33) in [4], let  $\xi \partial \partial_t^2$  act on (4.1b) and test against  $\xi \partial v_{tt}$ , we find that for  $\delta_1 > 0$ ,

$$\begin{aligned}
& \sup_{t \in [0, T]} |\partial^2 v_t \cdot n|_{0, \pm}^2 + \int_0^T |\sqrt{\kappa} \partial^2 v_{tt}^+ \cdot n_\kappa|_{0, \pm}^2 dt \leq M_0(\delta_1) \\
& + \delta_1 \sup_{t \in [0, T]} E_\kappa(t) + C(\delta_1) T \mathcal{P} \left( \sup_{t \in [0, T]} E_\kappa(t) \right) + C(\delta_1) \int_0^T \|\sqrt{\kappa} v_t^+\|_{3.5, +}^2 dt. \tag{8.18}
\end{aligned}$$

**8.3. Estimates for the time-differentiated  $\kappa$ -problem.** Let  $\xi \partial^2 \partial_t$  act on (4.1b) and test against  $\xi \partial^2 v_t$ , we find that for  $\delta_2 > 0$ ,

$$\begin{aligned}
& \sup_{t \in [0, T]} |\partial^3 v \cdot n|_{0, \pm}^2 + \int_0^T |\sqrt{\kappa} \partial^3 v_t^+ \cdot n_\kappa|_{0, \pm}^2 dt \leq M_0(\delta_2) \\
& + \delta_2 \sup_{t \in [0, T]} E_\kappa(t) + C(\delta_2) T \mathcal{P} \left( \sup_{t \in [0, T]} E_\kappa(t) \right) + C(\delta_2) \int_0^T \|\sqrt{\kappa} v^+\|_{4.5, +}^2 dt. \tag{8.19}
\end{aligned}$$

**8.4. The third tangential space differentiated  $\kappa$ -problem.** Similar to (12.37) in [4], the study of the boundary condition (4.1d) leads to the following important elliptic estimate:

$$\sup_{t \in [0, T]} |\sqrt{\kappa} \eta^+(t)|_{5, \pm}^2 \leq M_0 + C \sup_{t \in [0, T]} E_\kappa(t) + CTP(\sup_{t \in [0, T]} E_\kappa(t)). \quad (8.20)$$

Let  $\xi \partial^3$  act on (4.1) and test against  $\xi \partial^3 v$ , by (8.20), we find that for  $\delta_3 > 0$ ,

$$\begin{aligned} & \sup_{t \in [0, T]} |\partial^4 \eta^+ \cdot n|_{0, \pm}^2 + \int_0^T |\sqrt{\kappa} \partial^4 \eta^+ \cdot n_\kappa|_{0, \pm}^2 dt \\ & \leq M_0(\delta_3) + \delta_3 \sup_{t \in [0, T]} E_\kappa(t) + C(\delta_3)TP(\sup_{t \in [0, T]} E_\kappa(t)). \end{aligned} \quad (8.21)$$

**8.5. A polynomial-type inequality for the energy and the existence of solutions.** Combining the div-curl estimates (5.23), (5.24), the energy estimates (8.17), (8.18), (8.19), (8.21), we find that

$$\begin{aligned} E_\kappa(t) & \leq M_0(\delta, \delta_1, \delta_2, \delta_3) + (\delta + \delta_1 C(\delta) + \delta_2 C(\delta_1) + \delta_3 C(\delta_2)) \sup_{t \in [0, T]} E_\kappa(t) \\ & \quad + C(\delta, \delta_1, \delta_2, \delta_3)TP(\sup_{t \in [0, T]} E_\kappa(t)). \end{aligned}$$

Choose  $\delta > 0$  and  $\delta_j > 0$  small enough so that  $\delta + \delta_1 C(\delta) + \delta_2 C(\delta_1) + \delta_3 C(\delta_2) \leq \frac{1}{2}$ , then the inequality above implies

$$\sup_{t \in [0, T]} E_\kappa(t) \leq M_0 + CTP(\sup_{t \in [0, T]} E_\kappa(t)). \quad (8.22)$$

Therefore, there exists  $T_1 > 0$  independent of  $\kappa$  so that

$$\sup_{t \in [0, T_1]} E_\kappa(t) \leq 2M_0. \quad (8.23)$$

This  $\kappa$ -independent estimate guarantees the existence of a solution to problem (1.1) by passing  $\kappa \rightarrow 0$ .

**8.6. Removing the additional regularity assumptions on the initial data.**

In the previous sections, we in fact assume that  $v$  is smooth enough so that we can directly differentiate the Euler equation (4.1b) and test with suitable test functions. This requires higher regularity of the initial data, namely,  $u_0^\pm \in H^{10.5}(\Omega^\pm)$  and  $\Gamma \in H^7$ . As in [4], this can be achieved by mollifying the interface by the horizontal convolution by layers and mollifying the initial velocity by the usual Fredrich's mollifiers.

**8.7. A posteriori elliptic estimates.** As in [4], by exactly the same proof, we find that for  $T$  sufficiently small,

$$\sup_{t \in [0, T]} [|\Gamma(t)|_{5.5} + \|v\|_{4.5, \pm} + \|v_t\|_{3, \pm}] \leq \mathcal{M}_0, \quad (8.24)$$

where  $\mathcal{M}_0$  is some polynomial of  $M_0$ .

## 9. OPTIMAL REGULARITY FOR THE INITIAL DATA

In the previous discussion, the existence of the solution requires the initial data  $u_0^\pm \in H^{4.5}(\Omega^\pm)$ . We show that this requirement can be loosened to  $u_0^\pm \in H^3(\Omega^\pm)$  and  $\Gamma \in H^4$  in this section, by assuming that we already have a solution to the problem.

In this section, we study the problem in the Eulerian framework. To start the argument, we define the energy function  $\mathcal{E}(t)$  first. Let  $\mathcal{E}(t)$  be define by

$$\begin{aligned} \mathcal{E}(t) = & |\Gamma(t)|_4^2 + \|u^+\|_{H^3(\Omega^+(t))}^2 + \|u^-\|_{H^3(\Omega^-(t))}^2 + \|u_t^+\|_{H^{1.5}(\Omega^+(t))}^2 \\ & + \|u_t^-\|_{H^{1.5}(\Omega^-(t))}^2 + \|u_{tt}^+\|_{L^2(\Omega^+(t))}^2 + \|u_{tt}^-\|_{L^2(\Omega^-(t))}^2. \end{aligned}$$

Then for the pressure function  $p^\pm$ , we have the following estimate:

$$\|p^+\|_{H^{2.5}(\Omega^+(t))}^2 + \|p^-\|_{H^{2.5}(\Omega^-(t))}^2 + \|p_t^+\|_{H^1(\Omega^+(t))}^2 + \|p_t^-\|_{H^1(\Omega^-(t))}^2 \leq C\mathcal{P}(\mathcal{E}(t)).$$

The estimates for  $\text{curl } u^\pm$  are essentially identical, while the estimates for  $\text{div } u^\pm$  are trivial because of the divergence free constraint (1.1b). Therefore,

$$\begin{aligned} & \sup_{t \in [0, T]} \left[ \|\text{curl } u^+\|_{H^{2.5}(\Omega^+(t))}^2 + \|\text{curl } u^-\|_{H^{2.5}(\Omega^-(t))}^2 + \|\text{curl } u_t^+\|_{H^1(\Omega^+(t))}^2 \right. \\ & \quad + \|\text{curl } u_t^-\|_{H^1(\Omega^-(t))}^2 + \|\text{div } u^+\|_{H^{2.5}(\Omega^+(t))}^2 + \|\text{div } u^-\|_{H^{2.5}(\Omega^-(t))}^2 \\ & \quad \left. + \|\text{div } u_t^+\|_{H^1(\Omega^+(t))}^2 + \|\text{div } u_t^-\|_{H^1(\Omega^-(t))}^2 \right] \\ & \leq M_0(\delta) + \delta \sup_{t \in [0, T]} \mathcal{E}(t) + CTP(\sup_{t \in [0, T]} \mathcal{E}(t)) \end{aligned} \quad (9.1)$$

where  $M_0(\delta) = M_0(|\Gamma|_4^2, \|u_0^+\|_{3,+}^2, \|u_0^-\|_{3,-}^2, \delta)$ .

**REMARK 7.** *The reason for not analyzing the problem in the ALE formulation is that in the minus region, the transported velocity  $a^T(v^- - v_e^-)$  is only as regular as  $\nabla \eta^+$ , which is less regular than the velocity  $v^\pm$ . This prevents from obtaining the estimates for  $\text{curl } v^\pm$  in  $H^{2.5}(\Omega^\pm)$ . With the Eulerian formulation, the transport velocity  $u^\pm$  is  $H^3(\Omega^\pm(t))$ , and the analysis goes through.*

Note that the need of that  $\eta$  is more regular than  $u$  (or  $v$ ) is only for the study of the  $\kappa$ -problem, where the estimate of the boundary integrals with artificial viscosity  $\kappa$  requires that  $\eta_\kappa$  is as regular as  $\sqrt{\kappa}v$  (which is “more regular” than  $v$  by the definition of the energy function  $E_\kappa$ ). This observation implies that without worrying about the  $\kappa$ -terms, the energy estimates still follow. Therefore, by the identities

$$\frac{d}{dt} \int_{\Omega^\pm(t)} f(y, t) dy = \int_{\Omega^\pm(t)} (f_t + \nabla_{u^\pm} f)(y, t) dy$$

and

$$\int_{\Gamma(t)} f(y, t) dS_y = \int_{\Gamma} f(\eta(x, t), t) \sqrt{g} dS_x,$$

we can show, as shown in the previous sections, that

$$\begin{aligned} & \sup_{t \in [0, T]} \left[ \|u_{tt}^+\|_{L^2(\Omega^+(t))}^2 + \|u_{tt}^-\|_{L^2(\Omega^-(t))}^2 + |\partial^2 v \cdot n|_{0,\pm}^2 + |\partial v_t \cdot n|_{0,\pm}^2 \right] \\ & \leq M_0(\delta) + \delta \sup_{t \in [0, T]} \mathcal{E}(t) + CTP(\sup_{t \in [0, T]} \mathcal{E}(t)), \end{aligned} \quad (9.2)$$

where the interior estimates are for the Eulerian velocity  $u^\pm$  while the boundary estimates are for the ALE velocity  $v^\pm$ .

In addition to  $|\Gamma(t)|_4^2$ , it suffices to establish bounds for  $|\partial^2 u^\pm \cdot m|_{H^{0.5}(\Gamma(t))}^2$  and  $|\partial u_t^\pm \cdot m|_{L^2(\Gamma(t))}^2$ , where  $m$  denotes the unit outward normal of  $\Omega^+(t)$ . We remark here that we use different notations to distinguish the “normal” on  $\Gamma$  and the normal on  $\Gamma(t)$ . In general,  $n = m \circ \eta$ .

The bounds for  $|\partial u_t^\pm \cdot m|_{L^2(\Gamma(t))}^2$  follows from the energy estimate (9.2). Since

$$u_{t,j}^{\pm i} m^i = \left[ a_j^k v_{t,k}^{\pm i} n^i - a_j^k (v^{\pm m} a_m^\ell v_{,\ell}^{\pm i})_{,k} n^i \right] \circ \eta^{-1} \quad \text{on } \Gamma(t),$$

multiplying  $\tau_\alpha^j = \left( \frac{\eta_{,\alpha}^j}{|\eta_{,\alpha}|} \right) \circ \eta^{-1}$  on both side, by  $\|\delta - a\|_{2,+} \sim \mathcal{O}(t)$  we find that

$$\begin{aligned} |\partial_\alpha u_t^\pm \cdot m|_{L^2(\Gamma(t))} &\leq C \left[ |\partial_\alpha v_t^\pm \cdot n|_0 + |\partial_\alpha (v^{\pm \ell} v_{,\ell}^{\pm i}) n^i|_0 \right] + CTP \left( \sup_{t \in [0,T]} \mathcal{E}(t) \right) \\ &\leq M_0(\delta) + \delta \sup_{t \in [0,T]} \mathcal{E}(t) + CTP \left( \sup_{t \in [0,T]} \mathcal{E}(t) \right). \end{aligned} \quad (9.3)$$

For the bound of  $|\partial^2 u^\pm \cdot m|_{H^{0.5}(\Gamma(t))}^2$ , we first estimate  $|\partial^2 v^\pm \cdot n|_{0.5}^2$ . Similar to the a posteriori estimate in [4], by studying the boundary condition

$$\partial_t[(p^+ - p^-) \circ \eta^+ \cdot n] = -[\sqrt{g} g^{\alpha\beta} \Pi_j^i v_{,\beta}^{+j} + \sqrt{g}(g^{\nu\mu} g^{\alpha\beta} - g^{\alpha\nu} g^{\mu\beta}) \eta_{,\beta}^i \eta_{,\nu}^j v_{,\mu}^{+j}]_{,\alpha},$$

where  $\eta$  and  $g$  are formed from  $v^+$ , we find that

$$\begin{aligned} |\partial^2 v^+ \cdot n|_0^2 &\leq M_0(\delta) + \delta |v^+|_2^2 + C \left[ \mathcal{P}(|\Gamma|_{3.5}^2, \mathcal{E}(t)) |\eta^+ - \text{Id}|_2^2 + |p_t^+ - p_t^-|_0^2 \right], \\ |\partial^2 v^+ \cdot n|_1^2 &\leq M_0(\delta) + \delta |v^+|_3^2 + C \left[ \mathcal{P}(|\Gamma|_{3.5}^2, \mathcal{E}(t)) |\eta^+ - \text{Id}|_3^2 + |p_t^+ - p_t^-|_1^2 \right], \end{aligned}$$

and hence by interpolations,

$$\begin{aligned} \sup_{t \in [0,T]} |\partial^2 v^+ \cdot n|_{0.5}^2 &\leq M_0(\delta) + \delta \sup_{t \in [0,T]} \mathcal{E}(t) + CTP \left( \sup_{t \in [0,T]} \mathcal{E}(t) \right) \\ &\quad + C \left[ \|p_t^+\|_{H^1(\Omega^+(t))}^2 + \|p_t^-\|_{H^1(\Omega^-(t))}^2 \right]. \end{aligned}$$

By the elliptic problem

$$\begin{aligned} \Delta p_t^\pm &= 2\nabla u_t^\pm : (\nabla u^\pm)^T && \text{in } \Omega^\pm(t), \\ \frac{\partial p_t^\pm}{\partial n} &= (u_{tt}^\pm + \nabla_{u_t^\pm} u^\pm + \nabla_{u^\pm} u_t^\pm) \cdot n && \text{on } \Gamma(t), \end{aligned}$$

we find that

$$\begin{aligned} \|p_t^\pm\|_{H^1(\Omega^\pm(t))}^2 &\leq C \left[ \|\nabla u_t^\pm : (\nabla u^\pm)^T\|_{H^{0.5}(\Omega^\pm(t))}^2 + \|u_{tt}^\pm + \nabla_{u_t^\pm} u + \nabla_{u^\pm} u_t\|_{L^2(\Omega^\pm(t))}^2 \right] \\ &\leq M_0(\delta) + \delta \sup_{t \in [0,T]} \mathcal{E}(t) + CTP \left( \sup_{t \in [0,T]} \mathcal{E}(t) \right), \end{aligned} \quad (9.4)$$

where we use (9.2) to estimate  $\|u_{tt}^\pm\|_{L^2(\Omega^\pm(t))}^2$  and Young's inequality for the other terms. Therefore,

$$\sup_{t \in [0,T]} |\partial^2 v^+ \cdot n|_{0.5}^2 \leq M_0(\delta) + \delta \sup_{t \in [0,T]} \mathcal{E}(t) + CTP \left( \sup_{t \in [0,T]} \mathcal{E}(t) \right).$$

By similar argument of obtaining (9.3), we find that

$$\sup_{t \in [0,T]} |\partial^2 u^+ \cdot m|_{H^{0.5}(\Omega^+(t))}^2 \leq M_0(\delta) + \delta \sup_{t \in [0,T]} \mathcal{E}(t) + CTP \left( \sup_{t \in [0,T]} \mathcal{E}(t) \right). \quad (9.5)$$

The estimate of  $|\partial^2 u^- \cdot m|_{H^{0.5}(\Gamma(t))}^2$  follows from the boundary condition (1.1d), as discussed in the previous sections.



It then follows from (9.1), (9.2), (9.3) and (9.5) that

$$\sup_{t \in [0, T]} \left[ \mathcal{E}(t) - |\Gamma(t)|_4^2 \right] \leq M_0(\delta) + \delta \sup_{t \in [0, T]} \mathcal{E}(t) + CTP(\sup_{t \in [0, T]} \mathcal{E}(t)). \quad (9.6)$$

With this estimate in mind, we can estimate  $\|p^\pm\|_{H^{2.5}(\Omega^\pm(t))}^2$  in the way we obtain (9.4) and find that  $\|p^\pm\|_{H^{2.5}(\Omega^\pm(t))}^2$  satisfies the same inequality. Let  $h$  be the height function of  $\Gamma(t)$  over  $\Gamma$ . By exactly the same argument as in [4],

$$\sup_{t \in [0, T]} |h(t)|_{H^4}^2 \leq M_0(\delta) + \delta \sup_{t \in [0, T]} \mathcal{E}(t) + CTP(\sup_{t \in [0, T]} \mathcal{E}(t)),$$

and hence

$$\sup_{t \in [0, T]} |\Gamma(t)|_4^2 \leq M_0(\delta) + \delta \sup_{t \in [0, T]} \mathcal{E}(t) + CTP(\sup_{t \in [0, T]} \mathcal{E}(t)). \quad (9.7)$$

Combining (9.6) and (9.7), by choosing  $\delta > 0$  small enough, we obtain the same polynomial-type inequality as (8.22), and therefore there exists a  $T > 0$  so that

$$\sup_{t \in [0, T]} \mathcal{E}(t) \leq 2M_0.$$

This proves the claim of the optimal regularity of the initial data to obtain the solution to (1.1).

REMARK 8. *The argument in this section can also be used to prove the existence theorem for the one phase problem studied in [4], provided the same regularity of the initial velocity  $u_0$  and the initial interface  $\Gamma$  are given.*

## 10. UNIQUENESS OF SOLUTIONS

Suppose that  $(v^1, q^1)$  and  $(v^2, q^2)$  are both solutions to (4.1) (with  $\kappa = 0$ ,  $\mathcal{J} = 1$ ) with initial data  $u_0^\pm \in H^6(\Omega^\pm)$  and  $\Gamma \in H^7$ . Let  $\eta_e^1$  and  $\eta_e^2$  be defined as in Section 4 (with associated cofactor matrices  $a^1$  and  $a^2$ ), and set

$$\mathcal{E}_j(t) = \|\Gamma(t)\|_7^2 + \sum_{k=0}^4 \|\partial_t^k v^j(t)\|_{6-1.5k, \pm}^2 + \sum_{k=0}^3 \|\partial_t^k q^j(t)\|_{5.5-1.5k, \pm}^2.$$

By the existence theorem, both  $\mathcal{E}_1(t)$  and  $\mathcal{E}_2(t)$  are bounded by a constant  $\mathcal{M}_0$  depending on the data  $u_0$  and  $\Gamma$  on a time interval  $0 \leq t \leq T$  for  $T$  small enough.

Let  $w = v^1 - v^2$ ,  $w_e = M^+ w^+$  with associate flow map  $\zeta_e = \int_0^t M^+ w^+ ds$ , and  $r = q^1 - q^2$ . The goal in this section is to show that  $w = 0$  by showing that the energy function

$$E(t) = \|v(t)\|_{3, \pm}^2 + \|v_t(t)\|_{1.5, \pm}^2 + \|v_{tt}(t)\|_{0, \pm}^2$$

is actually zero for a short time.

**10.1. The divergence and curl estimates.** In  $\Omega^+$ ,  $v^{1+}$  and  $v^{2+}$  satisfy

$$\rho^+ v_t^{+j} + a_{j,\ell}^\ell q_{,\ell} = 0 \quad \text{for } (v, q) = (v^1, q^1) \text{ or } (v, q) = (v^2, q^2).$$

Let  $\varepsilon_{ijk} a_j^r \nabla_r$  act on both sides of the equality above and form the difference of the two equations, after integrating in time from 0 to  $t$ , we find that

$$\begin{aligned} \rho^+ \operatorname{curl} w^{+i}(t) &= \varepsilon_{ijk} \int_0^t \left[ (a^1 - a^2)_k^\ell (v_t^1)^{+j}_{,\ell} + [(a^2)_k^\ell - \delta_k^\ell] w_{t,\ell}^{+j} \right] ds \\ &= \varepsilon_{ijk} [(a^2)_k^\ell(t) - \delta_k^\ell] w_{,\ell}^{+j}(t) + \varepsilon_{ijk} \int_0^t \left[ (a^1 - a^2)_k^\ell (v_t^1)^{+j}_{,\ell} - (\partial_t a^2)_k^\ell w_{,\ell}^{+j} \right] ds. \end{aligned}$$

Therefore, by  $\|a^2(t) - \delta(t)\|_{3.5,+} \leq CT$ ,

$$\sup_{t \in [0, T]} \|\operatorname{curl} w^+(t)\|_{2,+}^2 \leq CT \sup_{t \in [0, T]} \|w^+(t)\|_{3,+}^2,$$

where  $C$  depends on  $\mathcal{M}_0$  only. By the “divergence free” constraint  $a_i^j v_{,j}^i = 0$ , we similarly have

$$\sup_{t \in [0, T]} \|\operatorname{div} w^+(t)\|_{2,+}^2 \leq CT \sup_{t \in [0, T]} \|w^+(t)\|_{3,+}^2.$$

For the divergence and curl estimates in  $\Omega^-$ , let  $\tilde{v}^1$  and  $\tilde{v}^2$  denote the Lagrangian velocity in  $\Omega^-$ , that is,

$$\tilde{v}^j = \partial_t \tilde{\eta}^j = u^j \circ \tilde{\eta}^j \quad \text{in } \Omega^-,$$

where  $u^j$  is the Eulerian velocity in  $\Omega^-$ . The same argument as above shows that

$$\sup_{t \in [0, T]} \left[ \|\operatorname{curl} \tilde{w}(t)\|_{2,-}^2 + \|\operatorname{div} \tilde{w}(t)\|_{2,-}^2 \right] \leq CT \sup_{t \in [0, T]} \|\tilde{w}(t)\|_{3,-}^2, \quad (10.1)$$

where  $\tilde{w} = \tilde{v}^1 - \tilde{v}^2$ . We now convert (10.1) to the inequality with  $w$  replacing  $\tilde{w}$ .

Let  $\zeta^j = (\tilde{\eta}^j)^{-1} \circ (\eta_e^j)^{-1}$  and  $b^j = \nabla \zeta^j$  for  $j = 1, 2$ . Then

$$\begin{aligned} \|\operatorname{curl} w(t)\|_{2,+}^2 &= \sum_{i=1}^n \|\varepsilon_{ijk} [\tilde{v}^1 \circ \zeta^1 - \tilde{v}^2 \circ \zeta^2]_{,k}^j\|_{2,-}^2 = \sum_{i=1}^n \|\varepsilon_{ijk} [(b^1)_k^r \tilde{v}_{,r}^{1j} - (b^2)_k^r \tilde{v}_{,r}^{2j}]\|_{2,-}^2 \\ &= \sum_{i=1}^n \|\varepsilon_{ijk} [(b^1 - b^2)_k^r \tilde{v}_{,r}^{1j} + (b^2 - \delta)_k^r (\tilde{v}^1 - \tilde{v}^2)_{,r}^j + \tilde{w}_k^j]\|_{2,-}^2 \\ &\leq CT \sup_{t \in [0, T]} \left[ \|w^+\|_{3,+}^2 + \|\tilde{w}(t)\|_{3,-}^2 \right], \end{aligned}$$

where we use  $\|(b^1 - b^2)(t)\|_{2,-}^2 \leq CT \sup_{t \in [0, T]} [\|w^+\|_{3,+}^2 + \|\tilde{w}\|_{3,-}^2]$  by studying the time derivative of  $b^1 - b^2$ . Similar argument shows that

$$\begin{aligned} \|\operatorname{div} w\|_{3,-}^2 &\leq CT \sup_{t \in [0, T]} \left[ \|w^+\|_{3,+}^2 + \|\tilde{w}\|_{3,-}^2 \right], \\ \|\tilde{w}\|_{3,-}^2 &\leq CT \sup_{t \in [0, T]} \left[ \|w^+\|_{3,+}^2 + \|\tilde{w}\|_{3,-}^2 \right]. \end{aligned}$$

Thus for  $T > 0$  small enough, we find that

$$\sup_{t \in [0, T]} \left[ \|\operatorname{curl} w(t)\|_{2,-}^2 + \|\operatorname{div} w(t)\|_{2,-}^2 \right] \leq CT \sup_{t \in [0, T]} \|w(t)\|_{3,-}^2.$$

The estimates for the divergence and curl of  $w_t$  are similar, so we omit here. In a nut shell,

$$\begin{aligned} \sup_{t \in [0, T]} \left[ \|\operatorname{curl} w(t)\|_{2,\pm}^2 + \|\operatorname{div} w(t)\|_{2,\pm}^2 + \|\operatorname{curl} w_t(t)\|_{0.5,\pm}^2 \right. \\ \left. + \|\operatorname{div} w_t(t)\|_{0.5,\pm}^2 \right] \leq CT \sup_{t \in [0, T]} E(t). \end{aligned} \quad (10.2)$$

**REMARK 9.** We cannot obtain estimate (10.2) by studying the equations for  $v^-$  (with the transport velocity) directly, since it also requires the study of  $\zeta_e^+$  as we did in the estimates of the  $\kappa$ -problem. This requires  $u_0^\pm \in H^5(\Omega^\pm)$  at least.

**10.2. The boundary estimates.** First we note that  $(w, r)$  satisfies

$$\rho^\pm w_t^{\pm i} + (a^1)_j^\ell (v^{1-} - v_e^{1-})^j w_{,\ell}^{-i} + (a^1)_i^j r_{,j}^\pm = F^\pm \quad \text{in } [0, T] \times \Omega^\pm, \quad (10.3a)$$

$$(a^1)_i^j w_{,j}^{\pm i} = (a^2 - a^1)_i^j v_{,j}^{2\pm i} \quad \text{in } [0, T] \times \Omega^\pm, \quad (10.3b)$$

$$(r^+ - r^-)n_1 = -\sigma \Pi^1 g^{1\alpha\beta} \zeta_{e,\alpha\beta} + B \quad \text{on } [0, T] \times \Gamma, \quad (10.3c)$$

$$w^+ \cdot n_1 = w^- \cdot n_1 + b \quad \text{on } [0, T] \times \Gamma, \quad (10.3d)$$

$$w^- \cdot n_1 = 0 \quad \text{on } [0, T] \times \partial\Omega, \quad (10.3e)$$

$$w^\pm(0) = 0 \quad \text{in } \{t = 0\} \times \Omega^\pm, \quad (10.3f)$$

where

$$F^\pm = \left[ (a^2 - a^1)_j^\ell (v^{2-} - v_e^{2-})^j - (a^1)_j^\ell (w^{-j} - w_e^{-j}) \right] (v_{,\ell}^{2-})^i + (a^2 - a^1)_j^\ell q_{,\ell}^{2\pm i},$$

$$B = -\sigma \Delta_{g^1 - g^2}(\eta_e^2) + (q^{2+} - q^{2-})(n_2 - n_1),$$

$$b = (v^{2+} - v^{2-}) \cdot (n_2 - n_1).$$

The main difference between (10.3) and the uniqueness argument for the one phase problem (see Section 15 in [4]) is on the additional term  $b$ . In order to obtain estimate similar to (8.22) (except that in the uniqueness proof, we only study the second time differentiated problem), we need to estimate the integral

$$\int_0^T \int_\Gamma r_{tt}^-(w_{tt}^+ - w_{tt}^-) \cdot n_1 dS dt.$$

By (10.3e),

$$(w_{tt}^+ - w_{tt}^-) \cdot n = b_{tt} - 2(w_t^+ - w_t^-) \cdot n_t - (w^+ - w^-)n_{tt}.$$

The only term we need to worry about is the integral with integrand  $r_{tt}^-(v^{2+} - v^{2-}) \cdot (n_2 - n_1)_{tt}$ . The worst term of this integral is (after integration by parts in time)

$$\begin{aligned} & - \int_0^T \int_\Gamma r_{tt}^- \left[ g^{1\alpha\beta} (v_{t,\alpha}^{1+} \cdot n_1) \eta_{e,\beta}^1 - g^{2\alpha\beta} (v_{t,\alpha}^{2+} \cdot n_2) \eta_{e,\beta}^2 \right] dS dt \\ &= - \int_\Gamma r_t^- \left[ g^{1\alpha\beta} (v_{t,\alpha}^{1+} \cdot n_1) \eta_{e,\beta}^1 - g^{2\alpha\beta} (v_{t,\alpha}^{2+} \cdot n_2) \eta_{e,\beta}^2 \right] dS \Big|_{t=0}^{t=T} \\ &+ \int_0^T \int_\Gamma r_t^- \left[ g^{1\alpha\beta} (v_{t,\alpha}^{1+} \cdot n_1) \eta_{e,\beta}^1 - g^{2\alpha\beta} (v_{t,\alpha}^{2+} \cdot n_2) \eta_{e,\beta}^2 \right]_t dS dt. \end{aligned}$$

Add and subtract terms to form the integrand in terms of  $w$ ,  $\eta_e^1 - \eta_e^2$ ,  $n_1 - n_2$  or  $g^1 - g^2$ . By Young's inequality, the first term (time boundary term) is bounded by  $(\delta + C(\delta)T) \sup_{t \in [0, T]} E(t)$ , where  $C(\delta)$  depends on  $\delta$  and  $\mathcal{M}_0$ . For the second term (time interior term), the worse term occurs when time differentiating  $\partial v_t$ . For this worst case, we can transform the surface integral to the interior interior using the divergence theorem as we did in (8.7). Therefore,

$$\int_0^T \int_\Gamma r_t^- \left[ g^{1\alpha\beta} (v_{t,\alpha}^{1+} \cdot n_1) \eta_{e,\beta}^1 - g^{2\alpha\beta} (v_{t,\alpha}^{2+} \cdot n_2) \eta_{e,\beta}^2 \right]_t dS dt \leq (\delta + C(\delta)T) \sup_{t \in [0, T]} E(t).$$

The estimates with the addition of the forcing  $F$ , the right-hand side of (10.3c), and  $B$  is already done in [4]. It suffices to show that  $|\partial^2 w \cdot n_1|_{0.5}$  has the same bound. However, since

$$|B_t|_{0.5}^2 \leq CT \sup_{t \in [0, T]} E(t) + C|w|_{1.5}^2 \leq (\delta + C(\delta)T) \sup_{t \in [0, T]} E(t),$$

by study the first time derivative of (10.3c), similar to the a posteriori estimate, we find that

$$\sup_{t \in [0, T]} |\partial^2 w \cdot n_1|_{0.5}^2 \leq (\delta + C(\delta)T) \sup_{t \in [0, T]} E(t).$$

Therefore, with (10.2) we conclude that  $E(t)$  satisfies

$$\sup_{t \in [0, T]} E(t) \leq (\delta + C(\delta)T) \sup_{t \in [0, T]} E(t),$$

which implies for  $T$  small enough,  $E(t) = 0$  and hence  $w = 0$ . In other words, we establish the uniqueness of the solution to the problem.

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